



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

March 31, 2026



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Past performance is no guarantee of future results.

Views are as of the issue date and are subject to change based on market conditions and other factors. These views should not be construed as a recommendation for any specific security.

An investment in Florida PRIME is neither insured nor guaranteed by the Federal Deposit Insurance Corporation or any other government agency.

Although money market funds seek to preserve the value of your investment at \$1.00 per share, it is possible to lose money by investing in this fund.

INTRODUCTION

This report is prepared for stakeholders in Florida PRIME in accordance with Section 218.409(6)(a), Florida Statutes. The statute requires:

- (1) Reporting of any material impacts on the funds and any actions or escalations taken by staff to address such impacts;
- (2) Presentation of a management summary that provides an analysis of the status of the current investment portfolio and the individual transactions executed over the last month; and
- (3) Preparation of the management summary “in a manner that will allow anyone to ascertain whether the investment activities during the reporting period have conformed to investment policies.”

This report, which covers the period from March 1, 2026, through March 31, 2026, has been prepared by the SBA with input from Federated Hermes (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

During the reporting period, Florida PRIME was in material compliance with investment policy. There were no developments that had a material impact on the liquidity or operation of Florida PRIME. Details are available in the PRIME policy compliance table. This report also includes details on market conditions; fees; fund holdings, transactions and performance; and client composition.

PRIME™ STATISTICS

(As of March 31, 2026)

Total Participants
867

Florida PRIME™
Total Participant Balance
\$30,893,680,635

Total Number of Accounts
1,585

FACTS-AT-A-GLANCE PRIME is an exclusive service for Florida governmental organizations, providing a cost-effective investment vehicle for their surplus funds. Florida PRIME, the Local Government Surplus Funds Trust Fund, is utilized by hundreds of governmental investors including state agencies, state universities and colleges, counties, cities, special districts, school boards, and other direct support organizations of the State of Florida.

Florida PRIME is a government investment pool that offers management by an industry leader in professional money management, conservative investment policies, an extensive governance framework, a Standard & Poor’s “AAAm” rating, full transparency, and best-in-class financial reporting.



PORTFOLIO MANAGER COMMENTARY

In the liquidity space, the first quarter of the year typically sees outflows due largely to a reversal of year-end window-dressing, the corporate tax date on March 15 and preparation for individual tax payments in April. Not so this year. For instance, total industry money market fund assets under management (AUM) held firm.

What accounts for the difference? Lower tax payments due to the One Big Beautiful Bill likely played a role, but logic would point you to the Iran conflict. Nothing curtails risk-taking more than political turmoil. In these situations, investors often adjust their portfolios to increase the percentage of liquidity or stable value products. This is not “hot money,” but these investors usually keep their coats on, expecting to leave as soon as things calm down.

Yet the Iran conflict only accounted for one-third of the first quarter. Substantial assets poured into liquidity products in January and February, pushing industry money market assets to all-time highs in the week just before the attacks. Thankfully, the reason for this was positive — the attractive yields stemming from the elevated fed funds rate. For an asset class designed to seek stability of principal and ease of redemption, yields are still a main variable. The Federal Reserve raised its benchmark rate so aggressively in 2022 to counter spiking inflation, that even two years after it pivoted to easing, the target range is still attractive. In other words, cash is an asset class—gaining favor on its own merits, rather

than a counter to geopolitical upheaval or anxiety over stocks.

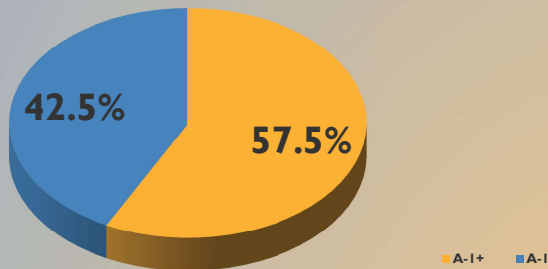
So, the question is what happens when investors think the geopolitical environment has improved enough to rotate back to riskier assets like the stock market? Tradition says they will do just that, either looking to buy low or participate in the economic growth many analysts think will follow the conclusion of the Iran conflict. Some surely will. But we think some of the investors will be warmed by the current yields of money funds, take off their coats and stay awhile.

Time will tell, but the war is likely to keep Fed policymakers on the sidelines longer. The December dot plot only projected one additional quarter-point cut this year, and that didn't halt the inflows. If the spike in oil prices causes inflation to do an about face, it's unlikely the Fed will move at all this year. If that keeps market-based money market yields close to where they are now, appetite should remain.

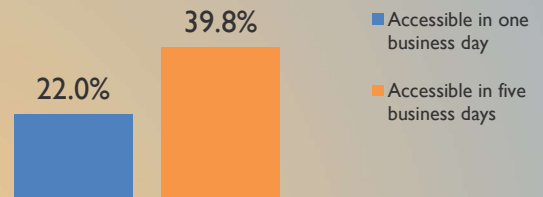
At month-end, yields on 1-, 3-, 6- and 12-month US Treasuries were 3.70%, 3.68%, 3.70% and 3.66%, respectively.

PORTFOLIO COMPOSITION FOR MARCH 31 2026

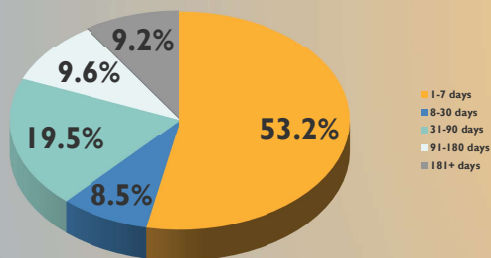
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS-11/26



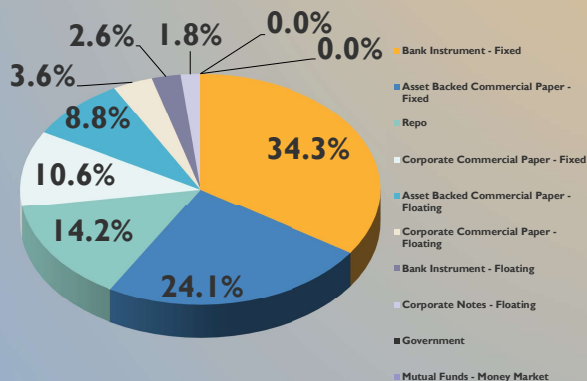
EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Australia & New Zealand Banking Group Ltd.	4.9%
2. Cooperatieve Rabobank UA	4.9%
3. ABN Amro Bank NV	4.8%
4. Bank of Montreal	4.8%
5. Royal Bank of Canada	4.8%
6. JPMorgan Chase & Co.	4.8%
7. Bank of America Corp.	4.9%
8. Sumitomo Mitsui Trust Holdings, Inc.	4.6%
9. Toronto Dominion Bank	4.4%
10. Canadian Imperial Bank of Commerce	3.9%

PORTFOLIO COMPOSITION



SEC Weighted Average Maturity (WAM)

53 Days

Weighted Average Life (Spread WAL)

82 Days

Percentages based on total value of investments

FUND PERFORMANCE THROUGH MARCH 2026

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	3.90%	3.72%	0.18%
Three Months	3.92%	3.76%	0.16%
One Year	4.31%	4.14%	0.16%
Three Years	5.04%	4.77%	0.27%
Five Years	3.62%	3.36%	0.26%
Ten Years	2.52%	2.26%	0.26%
Since 1/96	2.67%	2.44%	0.22%

Net asset value at month end: \$30,887.5 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

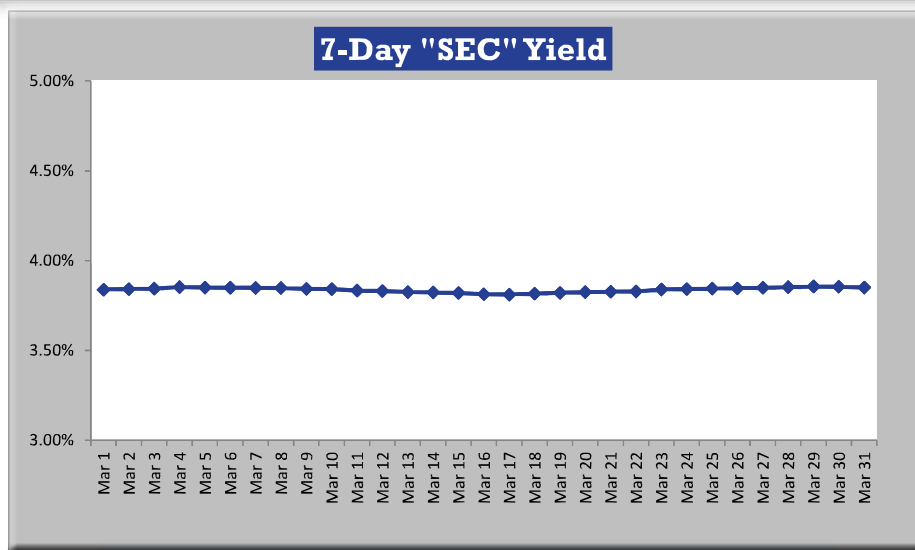
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

²The net-of-fee benchmark is the S&P AAA/AA Rated GIP All 30-Day Net Index for all time periods.

ABOUT ANNUALIZED YIELDS:

Performance data in the table and chart is annualized, meaning that the amounts are based on yields for the periods indicated, converted to their equivalent return based on actual days in a period, if obtained for a 12-month period.

For example, ignoring the effects of compounding, an investment that earns 0.10% over a 1-month period yields 1.20% on an annualized basis. Likewise, an investment that earns a total of 3.60% over three years yields 1.20% on an annualized basis, ignoring compounding.



The 7-Day "SEC" Yield in the chart is calculated in accordance with the yield methodology set forth by SEC Rule 2a-7 for money market funds. The 7-day yield = net income earned over a 7-day period / average units outstanding over the period / 7 times 365. Note that unlike other performance measures, the SEC yield does not include realized gains and losses from sales of securities.

PRIME ACCOUNT SUMMARY FOR MARCH 2026

Summary of Cash Flows		
Opening Balance (03/01/26)	\$	32,300,789,206
Participant Deposits		2,471,484,985
Gross Earnings		103,755,520
Participant Withdrawals		(3,981,450,223)
Fees		(898,853)
Closing Balance (03/31/26)	\$	<u>30,893,680,635</u>
Net Change over Month	\$	(1,407,108,571)

Detailed Fee Disclosure			
March		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	268,897.60	1.02
Federated Investment Management & BNY Mellon Custodial Fee***		574,645.95	2.18
Bank of America Transfer Agent Fee		36,954.57	0.14
S&P Rating Maintenance Fee		5,012.70	0.02
Audit/External Review Fees		6,416.44	0.02
		<u>6,926.03</u>	<u>0.03</u>
Total Fees	\$	898,853.29	3.41

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$31,597,234,921.

**All custodian banking fees are allocated based on both market value (size) and level of service accurately passing through all charges to pool participants. Charges may fluctuate month-to-month.

The data included in this report is unaudited.

INVENTORY OF HOLDINGS FOR MARCH 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	3.66	4/7/2026		1,500,000,000	3.71	\$1,500,000,000	\$1,500,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	3.80	1/1/2042	4/2/2026	5,530,000	3.80	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		92,000,000	3.87	\$91,806,800	\$91,805,236	-\$1,564
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2026		268,000,000	3.75	\$267,807,189	\$267,807,201	\$12
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/7/2026		50,000,000	3.84	\$49,807,292	\$49,803,335	-\$3,957
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/22/2026		50,000,000	4.04	\$49,717,611	\$49,722,860	\$5,249
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/28/2026		45,000,000	4.00	\$44,719,425	\$44,721,648	\$2,223
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/29/2026		125,000,000	4.00	\$124,207,188	\$124,213,400	\$6,213
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		70,000,000	3.91	\$69,478,150	\$69,465,816	-\$12,334
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2026		100,000,000	3.83	\$98,990,056	\$98,932,890	-\$57,166
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/19/2026		30,000,000	3.84	\$29,562,900	\$29,538,930	-\$23,970
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/20/2026		100,000,000	3.84	\$98,532,667	\$98,451,940	-\$80,727
Anglesea Funding LLC, Jul 06, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.88	7/6/2026	4/1/2026	115,000,000	3.93	\$115,000,000	\$114,998,534	-\$1,466
Anglesea Funding LLC, Jul 24, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.87	7/24/2026	4/1/2026	125,000,000	3.92	\$125,000,000	\$125,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2026		113,570,000	3.79	\$113,487,630	\$113,487,628	-\$3
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	3.75	6/1/2060	4/2/2026	18,000,000	3.80	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/14/2026		75,000,000	3.85	\$74,890,333	\$74,891,753	\$1,419
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2026		30,000,000	3.85	\$29,953,000	\$29,953,533	\$533
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/16/2026		90,000,000	3.85	\$89,849,600	\$89,851,086	\$1,486
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		8,800,000	3.82	\$8,781,716	\$8,781,693	-\$22
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		80,000,000	3.82	\$79,808,844	\$79,807,536	-\$1,308
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/29/2026		110,000,000	3.97	\$109,654,417	\$109,662,190	\$7,773
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/5/2026		41,000,000	4.00	\$40,843,744	\$40,847,398	\$3,654
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/21/2026		53,885,000	3.85	\$53,597,973	\$53,591,332	-\$6,640
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		100,000,000	4.05	\$99,219,000	\$99,237,080	\$18,080
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/15/2026		115,000,000	4.06	\$114,038,600	\$114,058,829	\$20,229
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/23/2026		100,000,000	4.06	\$99,076,000	\$99,092,330	\$16,330
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/5/2026		175,000,000	3.95	\$173,774,417	\$173,784,678	\$10,261
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/5/2026		50,000,000	3.95	\$49,649,833	\$49,652,765	\$2,932
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	3.67	4/7/2026		1,300,000,000	3.72	\$1,300,000,000	\$1,300,000,000	\$0
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	3.75	5/1/2059	4/2/2026	28,500,000	3.75	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. BNOTE	BANK NOTE	4.39	7/6/2026		65,000,000	4.40	\$65,000,000	\$65,074,424	\$74,424
Bank of America N.A. BNOTE	BANK NOTE	4.40	4/10/2026		100,000,000	4.44	\$100,000,000	\$100,013,274	\$13,274
Bank of America N.A. BNOTE	BANK NOTE	4.35	7/24/2026		150,000,000	4.36	\$150,000,000	\$150,190,668	\$190,668
Bank of America N.A. BNOTE	BANK NOTE	4.17	8/6/2026		100,000,000	4.18	\$100,000,000	\$100,085,379	\$85,379
Bank of America N.A. BNOTE	BANK NOTE	3.93	9/22/2026		100,000,000	3.95	\$100,000,000	\$99,965,253	-\$34,747
Bank of America N.A. BNOTE	BANK NOTE	3.79	8/24/2026		355,000,000	3.83	\$355,000,000	\$354,940,818	-\$59,182
Bank of America N.A. BNOTE	BANK NOTE	3.82	1/15/2027		125,000,000	3.84	\$125,000,000	\$124,843,270	-\$156,730
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.86	1/14/2026		100,000,000	3.88	\$100,000,000	\$99,896,330	-\$103,670
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.85	12/4/2026		100,000,000	3.87	\$100,000,000	\$99,871,310	-\$128,690
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.67	4/1/2026		1,597,000,000	3.72	\$1,597,000,000	\$1,597,000,000	\$0
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.00	2/12/2027	4/1/2026	195,000,000	4.06	\$195,000,000	\$195,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.86	12/7/2026		150,000,000	3.88	\$150,000,000	\$149,770,710	-\$229,290
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		4/23/2026		50,000,000	3.85	\$49,879,569	\$49,881,875	\$2,306
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		12/8/2026		100,000,000	3.89	\$97,389,000	\$97,240,600	-\$148,400

See notes at end of table.

INVENTORY OF HOLDINGS FOR MARCH 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Montreal, Apr 08, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.08	4/8/2026	4/1/2026	110,000,000	4.14	\$110,000,000	\$110,008,195	\$8,195
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.88	3/10/2027		90,000,000	3.90	\$90,000,000	\$89,820,270	-\$179,730
Bank of Nova Scotia, Toronto Repo Triparty Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.67	4/1/2026		1,500,000,000	3.72	\$1,500,000,000	\$1,500,000,000	\$0
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2026		115,000,000	3.98	\$114,212,889	\$114,215,344	\$2,455
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/5/2026		75,000,000	3.97	\$74,472,000	\$74,471,723	-\$278
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2026		86,000,000	3.82	\$84,492,635	\$84,397,046	-\$95,589
Bedford Row Funding Corp., Aug 25, 2026	VARIABLE RATE COMMERCIAL PAPER - ABS-4(2)	3.91	8/25/2026	4/1/2026	50,000,000	3.96	\$50,000,000	\$50,000,000	\$0
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2026		50,000,000	3.75	\$49,994,861	\$49,994,870	\$9
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2026		67,000,000	3.84	\$66,993,002	\$66,993,126	\$124
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2026		116,500,000	3.75	\$116,416,185	\$116,415,957	-\$228
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/21/2026		72,000,000	3.98	\$71,602,200	\$71,607,197	\$4,997
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/2/2026		250,000,000	3.88	\$245,963,542	\$245,798,500	-\$165,042
BofA Securities, Inc. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.66	4/1/2026		2,000,000	3.71	\$2,000,000	\$2,000,000	\$0
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		67,000,000	3.90	\$66,837,339	\$66,838,811	\$1,473
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/28/2026		75,000,000	3.83	\$73,840,625	\$73,778,123	-\$62,503
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		39,000,000	3.90	\$38,905,317	\$38,906,174	\$857
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		6/4/2026		190,200,000	3.94	\$188,889,865	\$188,899,032	\$9,167
Caisse des Depots et Consignations (CDC) CP	COMMERCIAL PAPER		6/3/2026		250,000,000	3.83	\$248,335,556	\$248,317,625	-\$17,931
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	8/27/2026		75,000,000	4.08	\$75,000,000	\$75,019,605	\$19,605
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.93	10/2/2026		200,000,000	3.95	\$200,000,000	\$199,856,760	-\$143,240
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.82	10/28/2026		100,000,000	3.84	\$100,000,000	\$99,853,280	-\$146,720
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.94	11/3/2026		30,000,000	3.96	\$30,000,000	\$29,976,111	-\$23,889
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.85	12/4/2026		200,000,000	3.87	\$200,000,000	\$199,686,200	-\$313,800
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.80	1/13/2027		100,000,000	3.82	\$100,000,000	\$99,771,910	-\$228,090
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.00	3/12/2027		90,000,000	4.02	\$90,000,000	\$89,910,000	-\$90,000
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.25	3/22/2027		120,000,000	4.26	\$120,000,000	\$120,160,056	\$160,056
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		5/12/2026		100,000,000	4.41	\$99,508,833	\$99,563,730	\$54,897
Canadian Imperial Bank of Commerce, Apr 07, 2026	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.93	4/7/2026	4/1/2026	100,000,000	3.98	\$100,000,000	\$100,000,000	\$0
Canadian Imperial Bank of Commerce, Apr 21, 2026	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.95	4/21/2026	4/1/2026	70,000,000	4.00	\$70,000,000	\$70,010,024	\$10,024
Canadian Imperial Bank of Commerce, Jul 01, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.99	7/1/2026	4/1/2026	18,000,000	4.05	\$18,000,000	\$18,000,000	\$0
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/30/2026		20,000,000	3.84	\$19,937,500	\$19,936,334	-\$1,166
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/9/2026		25,000,000	3.84	\$24,976,563	\$24,976,848	\$285
Chariot Funding LLC, Sep 02, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.98	9/2/2026	4/1/2026	150,000,000	4.04	\$150,000,000	\$150,000,000	\$0
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2026		58,000,000	3.74	\$57,958,385	\$57,958,385	\$0
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2026		100,000,000	3.72	\$99,989,806	\$99,989,750	-\$56
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/2/2026		50,000,000	3.74	\$49,989,750	\$49,989,740	-\$10
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	3.73	8/1/2044	4/2/2026	72,300,000	3.73	\$72,300,000	\$72,300,000	\$0
Collateralized Commercial Paper V Co. LLC, Aug 21, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.98	8/21/2026	4/1/2026	135,000,000	4.04	\$135,000,000	\$135,006,172	\$6,172

See notes at end of table.

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Collateralized Commercial Paper V Co. LLC, Nov 23, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.92	11/23/2026	4/1/2026	200,000,000	3.97	\$200,000,000	\$199,878,528	-\$121,472
Collateralized Commercial Paper V Co. LLC, Oct 02, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	10/2/2026	4/1/2026	135,000,000	4.00	\$135,000,000	\$134,970,129	-\$29,871
Collateralized Commercial Paper V Co. LLC, Sep 04, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.98	9/4/2026	4/1/2026	150,000,000	4.04	\$150,000,000	\$150,004,073	\$4,073
Cooperatieve Rabobank UA TD	TIME DEPOSIT	3.66	4/1/2026		625,000,000	3.71	\$625,000,000	\$625,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	3.66	4/7/2026		900,000,000	3.71	\$900,000,000	\$900,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		6/11/2026		75,000,000	4.00	\$74,422,500	\$74,438,168	\$15,668
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/6/2026		220,000,000	3.84	\$217,094,044	\$216,970,710	-\$123,334
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/7/2026		50,000,000	3.84	\$49,334,396	\$49,306,090	-\$28,306
Dino P Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	3.81	9/1/2041	4/2/2026	4,515,000	3.81	\$4,515,000	\$4,515,000	\$0
Enterprise Fleet Financing LLC 2025-3, A1, 4.551%, 07/20/2026	ASSET BACKED NOTE	4.55	7/20/2026		1,060,479	4.55	\$1,060,479	\$1,060,827	\$347
Enterprise Fleet Financing LLC 2026-1, A1, 3.849%, 02/22/2027	ASSET BACKED NOTE	3.85	2/22/2027		51,413,576	3.85	\$51,413,576	\$51,401,247	-\$12,329
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2026		55,000,000	3.98	\$54,617,674	\$54,616,683	-\$991
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2026		55,000,000	3.97	\$54,589,333	\$54,586,125	-\$3,208
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/12/2026		25,000,000	3.83	\$24,654,764	\$24,635,285	-\$19,479
Falcon Asset Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/14/2026		60,000,000	3.92	\$59,910,167	\$59,913,312	\$3,145
Falcon Asset Funding LLC, Nov 06, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.01	11/6/2026	4/1/2026	160,000,000	4.07	\$160,000,000	\$160,000,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/6/2026		50,000,000	3.91	\$49,968,167	\$49,968,930	\$763
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/10/2026		75,000,000	3.95	\$74,919,792	\$74,922,158	\$2,366
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/4/2026		50,000,000	4.04	\$49,815,361	\$49,818,005	\$2,644
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2026		50,000,000	4.00	\$49,806,000	\$49,807,200	\$1,200
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/24/2026		50,000,000	3.85	\$49,243,639	\$49,201,325	-\$42,314
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/19/2026		9,200,000	3.84	\$9,153,042	\$9,151,960	-\$1,081
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/22/2026		150,000,000	3.84	\$149,187,500	\$149,168,580	-\$18,920
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/16/2026		175,000,000	4.06	\$173,517,750	\$173,547,815	\$30,065
Great America Leasing Receivables 2025-2, A1, 4.035%, 11/16/2026	ASSET BACKED NOTE	4.04	11/16/2026		15,984,414	4.04	\$15,984,414	\$15,987,371	\$2,957
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.67	4/1/2026		900,000,000	3.72	\$900,000,000	\$900,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	3.75	3/1/2062	4/2/2026	50,000,000	3.75	\$50,000,000	\$50,000,000	\$0
ING (U.S.) Funding LLC CP	COMMERCIAL PAPER		4/1/2026		20,000,000	4.09	\$19,997,806	\$19,997,954	\$148
ING (U.S.) Funding LLC CP4-2	COMMERCIAL PAPER - 4-2		5/6/2026		27,000,000	4.07	\$26,893,755	\$26,896,050	\$2,295
ING (U.S.) Funding LLC CP4-2	COMMERCIAL PAPER - 4-2		7/28/2026		175,000,000	3.83	\$172,853,868	\$172,715,428	-\$138,441
Jupiter Securitization Co. LLC, Aug 14, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.97	8/14/2026	4/1/2026	95,000,000	4.03	\$95,000,000	\$95,000,000	\$0
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/13/2026		40,000,000	3.92	\$39,944,389	\$39,946,368	\$1,979
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2026		50,000,000	3.89	\$49,994,722	\$49,994,845	\$123
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		50,000,000	3.85	\$49,895,556	\$49,895,705	\$149
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		102,300,000	3.84	\$101,543,406	\$101,509,241	-\$34,165
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/23/2026		45,000,000	4.06	\$44,584,200	\$44,591,760	\$7,560
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/24/2026		25,000,000	4.08	\$24,765,069	\$24,770,383	\$5,313
Liberty Street Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2026		95,000,000	3.83	\$94,232,242	\$94,203,017	-\$29,225
Lion Bay Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2026		165,000,000	3.84	\$163,295,000	\$163,217,076	-\$77,924
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2026		150,000,000	3.74	\$149,984,625	\$149,984,565	-\$60
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/17/2026		150,000,000	3.85	\$149,733,312	\$149,734,650	\$1,338
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/18/2026		100,000,000	3.83	\$99,501,333	\$99,488,270	-\$13,063
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2026		125,000,000	3.69	\$124,987,361	\$124,987,188	-\$174
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.79	5/26/2026		90,000,000	3.84	\$90,000,000	\$90,002,826	\$2,826
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	5/29/2026		250,000,000	3.83	\$250,000,000	\$250,001,975	\$1,975

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Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	6/4/2026		120,000,000	3.83	\$120,000,000	\$119,995,860	-\$4,140
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.83	6/18/2026		140,000,000	3.88	\$140,000,000	\$139,991,068	-\$8,932
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	3.67	4/1/2026		400,000,000	3.72	\$400,000,000	\$400,000,000	\$0
National Australia Bank Ltd., Dec 18, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.96	12/18/2026	4/1/2026	100,000,000	4.02	\$100,000,000	\$100,000,000	\$0
National Bank of Canada, Apr 01, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.93	4/1/2026	4/1/2026	175,000,000	3.98	\$175,000,000	\$175,001,015	\$1,015
National Bank of Canada, Apr 07, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.93	4/7/2026	4/1/2026	200,000,000	3.98	\$200,000,000	\$200,008,180	\$8,180
National Bank of Canada, Feb 11, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.93	2/11/2027	4/1/2026	300,000,000	3.98	\$300,000,000	\$300,000,000	\$0
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/8/2027		140,000,000	3.81	\$135,982,972	\$135,715,818	-\$267,154
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/29/2027		270,000,000	3.82	\$261,655,200	\$261,114,462	-\$540,738
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2026		75,000,000	3.82	\$74,236,875	\$74,191,500	-\$45,375
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/16/2026		50,000,000	4.00	\$49,429,333	\$49,417,640	-\$11,693
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2026		25,000,000	4.01	\$24,536,000	\$24,525,368	-\$10,633
Old Line Funding, LLC, Jul 15, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.92	7/15/2026	4/1/2026	100,000,000	3.97	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Nov 18, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.01	11/18/2026	4/1/2026	70,000,000	4.07	\$70,000,000	\$70,000,000	\$0
Old Line Funding, LLC, Oct 05, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.93	10/5/2026	4/1/2026	200,000,000	3.98	\$200,000,000	\$200,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	3.80	4/1/2042	4/2/2026	7,015,000	3.80	\$7,015,000	\$7,015,000	\$0
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2026		15,000,000	3.96	\$14,663,638	\$14,653,787	-\$9,851
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2027		200,000,000	4.18	\$192,155,556	\$192,295,300	\$139,744
Park Avenue Collateralized Notes Co., LLC, Aug 17, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.98	8/17/2026	4/1/2026	100,000,000	4.04	\$100,000,000	\$100,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Jul 24, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.93	7/24/2026	4/1/2026	39,300,000	3.98	\$39,300,000	\$39,300,000	\$0
Park Avenue Collateralized Notes Co., LLC, Nov 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.92	11/20/2026	4/1/2026	75,000,000	3.97	\$75,000,000	\$75,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Nov 23, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.92	11/23/2026	4/1/2026	192,000,000	3.97	\$192,000,000	\$192,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Oct 01, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.98	10/1/2026	4/2/2026	121,000,000	4.04	\$121,000,000	\$121,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Oct 16, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.93	10/16/2026	4/1/2026	215,000,000	3.98	\$215,000,000	\$215,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Oct 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.93	10/20/2026	4/1/2026	65,000,000	3.98	\$65,000,000	\$64,973,328	-\$26,672
Park Avenue Collateralized Notes Co., LLC, Oct 30, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.91	10/30/2026	4/1/2026	51,000,000	3.96	\$51,000,000	\$51,000,000	\$0
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.72	6/1/2054	4/2/2026	29,694,000	3.72	\$29,694,000	\$29,694,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/17/2026		5,000,000	4.44	\$4,989,942	\$4,991,116	\$1,174
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		5/28/2026		100,000,000	3.85	\$99,394,222	\$99,384,770	-\$9,452
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/3/2026		110,000,000	4.05	\$109,237,333	\$109,251,670	\$14,337
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/11/2026		50,000,000	4.06	\$49,609,000	\$49,616,000	\$7,000
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/23/2026		75,000,000	3.93	\$74,336,750	\$74,324,498	-\$12,253
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/8/2026		50,000,000	3.85	\$49,487,125	\$49,466,225	-\$20,900
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/12/2026		3,000,000	3.83	\$2,958,572	\$2,956,450	-\$2,122
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/26/2026		30,000,000	3.84	\$29,542,433	\$29,519,001	-\$23,432
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/27/2026		75,000,000	3.94	\$73,823,521	\$73,789,373	-\$34,148
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/27/2026		100,000,000	3.94	\$98,431,361	\$98,385,830	-\$45,531
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/3/2026		42,000,000	3.95	\$41,308,400	\$41,286,924	-\$21,476
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/10/2026		100,000,000	3.90	\$98,297,556	\$98,216,510	-\$81,046
Podium Funding Trust, Sep 15, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.90	9/15/2026	4/1/2026	25,000,000	3.95	\$25,000,000	\$25,001,768	\$1,768
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/26/2026		200,000,000	4.06	\$198,086,000	\$198,109,200	\$23,200
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/5/2026		100,000,000	3.97	\$97,688,333	\$97,633,180	-\$55,153

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Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/19/2026		50,000,000	4.00	\$48,760,569	\$48,733,890	-\$26,679
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/11/2027		100,000,000	4.02	\$96,315,208	\$96,243,270	-\$71,938
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.00	3/12/2027		10,000,000	4.02	\$10,000,000	\$9,989,265	-\$10,735
Royal Bank of Canada, Oct 21, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.95	10/21/2026	4/1/2026	30,000,000	4.00	\$30,000,000	\$29,996,466	-\$3,534
Royal Bank of Canada, Toronto TD	TIME DEPOSIT	3.72	4/1/2026		750,000,000	3.77	\$750,000,000	\$750,000,000	\$0
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/11/2026		25,000,000	3.85	\$24,892,944	\$24,890,923	-\$2,022
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/21/2026		25,000,000	3.85	\$24,866,833	\$24,864,108	-\$2,726
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2026		100,000,000	3.85	\$99,270,833	\$99,249,440	-\$21,393
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		80,000,000	3.85	\$79,408,333	\$79,390,664	-\$17,669
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2026		76,000,000	3.85	\$75,430,000	\$75,412,672	-\$17,328
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2026		160,000,000	3.81	\$159,883,333	\$159,884,896	\$1,563
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		55,000,000	3.85	\$54,885,111	\$54,885,276	\$164
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/27/2026		56,000,000	3.85	\$55,842,080	\$55,840,120	-\$1,960
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2026		70,000,000	3.88	\$69,469,400	\$69,459,040	-\$10,360
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/16/2026		164,000,000	4.05	\$162,610,920	\$162,641,080	\$30,160
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2026		277,000,000	3.69	\$276,971,992	\$276,971,990	-\$2
Sumitomo Mitsui Banking Corp. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	4/8/2026		150,000,000	3.86	\$149,874,198	\$149,876,775	\$2,577
Sumitomo Mitsui Banking Corp. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	3.82	4/13/2026		200,000,000	3.87	\$200,000,000	\$200,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.80	4/20/2026		100,000,000	3.85	\$100,000,000	\$100,003,580	\$3,580
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	4/28/2026		200,000,000	3.83	\$200,000,000	\$200,002,660	\$2,660
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	5/20/2026		30,000,000	3.83	\$30,000,000	\$29,995,419	-\$4,581
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.83	6/3/2026		140,000,000	3.88	\$140,000,000	\$139,968,472	-\$31,528
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.88	6/10/2026		105,000,000	3.93	\$105,000,000	\$104,982,150	-\$17,850
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/8/2026		50,000,000	3.86	\$49,958,111	\$49,959,535	\$1,424
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/14/2026		106,610,000	3.85	\$106,454,112	\$106,457,921	\$3,808
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	0.00	5/18/2026		200,000,000	3.85	\$198,996,203	\$198,120,000	-\$876,203
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	3.83	4/17/2026		150,000,000	3.88	\$150,000,000	\$150,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	3.84	4/7/2026		150,000,000	3.89	\$150,000,000	\$150,003,120	\$3,120
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	3.93	6/15/2026		180,000,000	3.98	\$180,000,000	\$180,000,000	\$0
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		6/12/2026		170,000,000	4.01	\$168,669,372	\$168,687,838	\$18,466
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.08	11/1/2056	4/2/2026	13,000,000	4.08	\$13,000,000	\$13,000,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.08	2/1/2027	4/2/2026	10,300,000	4.08	\$10,300,000	\$10,300,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.08	12/1/2059	4/2/2026	1,500,000	4.08	\$1,500,000	\$1,500,000	\$0
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.72	12/1/2054	4/1/2026	16,815,000	3.72	\$16,815,000	\$16,815,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2026		100,000,000	3.98	\$99,315,556	\$99,313,070	-\$2,486

See notes at end of table.

INVENTORY OF HOLDINGS FOR MARCH 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2026		60,000,000	3.82	\$59,389,500	\$59,358,150	-\$31,350
Thunder Bay Funding, LLC, Aug 18, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.92	8/18/2026	4/1/2026	100,000,000	3.97	\$100,000,000	\$100,000,000	\$0
Thunder Bay Funding, LLC, Dec 21, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.96	12/21/2026	4/1/2026	50,000,000	4.02	\$50,000,000	\$50,000,000	\$0
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.03	1/4/2027	4/1/2026	100,000,000	4.09	\$100,000,000	\$100,025,513	\$25,513
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.03	1/12/2027	4/1/2026	150,000,000	4.09	\$150,000,000	\$150,039,335	\$39,335
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	3.94	2/12/2027	4/1/2026	180,000,000	3.99	\$180,000,000	\$179,919,398	-\$80,602
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	11/16/2026		95,000,000	3.81	\$95,000,000	\$94,843,127	-\$156,874
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		10/1/2026		100,000,000	3.91	\$98,083,333	\$97,995,700	-\$87,633
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/24/2027		50,000,000	4.26	\$47,973,819	\$48,042,275	\$68,456
Toronto Dominion Bank, Apr 23, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.08	4/23/2026	4/1/2026	120,000,000	4.14	\$120,000,000	\$120,026,028	\$26,028
Toronto Dominion Bank, Dec 16, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.98	12/16/2026	4/1/2026	75,000,000	4.04	\$75,000,000	\$75,000,000	\$0
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		4/15/2026		40,000,000	4.01	\$39,935,333	\$39,937,320	\$1,987
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		7/2/2026		55,000,000	4.13	\$54,435,929	\$54,438,769	\$2,840
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		4/14/2026		42,500,000	4.54	\$42,427,939	\$42,438,494	\$10,555
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		6/15/2026		25,000,000	4.14	\$24,789,944	\$24,793,183	\$3,238
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/14/2026		10,000,000	4.07	\$9,885,667	\$9,886,542	\$875
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/27/2026		15,000,000	3.94	\$14,812,675	\$14,804,481	-\$8,194
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		10/13/2026		60,000,000	3.93	\$58,761,933	\$58,698,702	-\$63,231
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		11/17/2026		45,000,000	4.09	\$43,862,325	\$43,847,505	-\$14,820
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		11/23/2026		15,000,000	3.88	\$14,630,675	\$14,605,725	-\$24,950
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/18/2026		25,000,000	4.20	\$24,865,333	\$24,873,733	\$8,399
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		7/27/2026		100,000,000	4.02	\$98,731,500	\$98,738,060	\$6,560
Toyota Motor Credit Corp., Dec 09, 2026	VARIABLE MEDIUM TERM NOTE	3.98	12/9/2026	4/1/2026	230,000,000	4.04	\$230,000,000	\$230,063,174	\$63,174
Toyota Motor Credit Corp., Feb 12, 2027	VARIABLE MEDIUM TERM NOTE	3.93	2/12/2027	4/1/2026	50,000,000	3.98	\$50,000,000	\$49,952,295	-\$47,706
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.83	4/10/2026		300,000,000	3.88	\$300,000,000	\$300,007,500	\$7,500
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.79	5/12/2026		150,000,000	3.84	\$150,000,000	\$149,996,865	-\$3,135
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.78	6/10/2026		200,000,000	3.83	\$200,000,000	\$199,972,620	-\$27,380
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.95	6/1/2026		100,000,000	4.00	\$100,000,000	\$100,000,000	\$0
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		25,000,000	3.84	\$24,940,104	\$24,939,785	-\$319
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/18/2026		150,000,000	3.83	\$149,252,000	\$149,231,205	-\$20,795
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.84	12/8/2026		70,000,000	3.86	\$70,000,000	\$69,895,588	-\$104,412
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/22/2026		40,000,000	3.99	\$39,257,222	\$39,251,516	-\$5,706
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	3.81	8/1/2046	4/2/2026	7,625,000	3.81	\$7,625,000	\$7,625,000	\$0
Total Value of Securities					31,042,117,469		\$30,940,593,512	\$30,935,710,305	-\$4,883,207

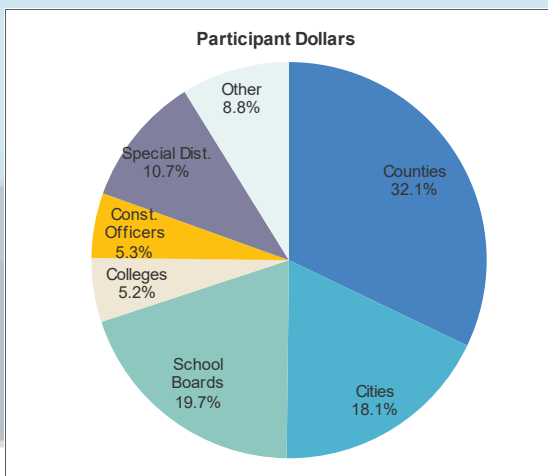
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

¹ Market values of the portfolio securities are provided by the custodian, BNY Mellon. The portfolio manager, Federated Hermes, is the source for other data shown above.

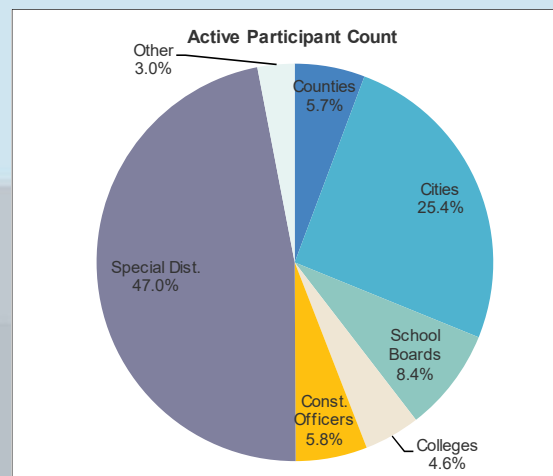
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF MARCH 31 2026

Participant Balance	Share of		Participant Balance	Share of	
	Fund	Participant Count		Fund	Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	5.2%	4.6%
Top 10	33.3%	1.2%	Top 10	4.4%	1.2%
\$100 million or more	76.7%	8.5%	\$100 million or more	3.5%	0.6%
\$10 million up to \$100 million	20.6%	20.1%	\$10 million up to \$100 million	1.6%	1.8%
\$1 million up to \$10 million	2.4%	22.2%	\$1 million up to \$10 million	0.1%	0.5%
Under \$1 million	0.3%	49.2%	Under \$1 million	0.01%	1.8%
Counties	32.1%	5.7%	Constitutional Officers	5.3%	5.8%
Top 10	26.2%	1.2%	Top 10	4.2%	1.2%
\$100 million or more	30.7%	2.1%	\$100 million or more	3.8%	0.2%
\$10 million up to \$100 million	1.3%	1.2%	\$10 million up to \$100 million	1.3%	1.2%
\$1 million up to \$10 million	0.1%	1.1%	\$1 million up to \$10 million	0.3%	1.8%
Under \$1 million	0.0%	1.4%	Under \$1 million	0.0%	2.7%
Municipalities	18.1%	25.4%	Special Districts	10.7%	47.0%
Top 10	6.5%	1.2%	Top 10	6.6%	1.2%
\$100 million or more	8.2%	1.8%	\$100 million or more	6.3%	1.1%
\$10 million up to \$100 million	9.1%	8.8%	\$10 million up to \$100 million	3.1%	3.7%
\$1 million up to \$10 million	0.7%	5.7%	\$1 million up to \$10 million	0.9%	10.9%
Under \$1 million	0.1%	9.2%	Under \$1 million	0.3%	31.4%
School Boards	19.7%	8.4%	Other	8.8%	3.0%
Top 10	12.9%	1.2%	Top 10	7.0%	1.2%
\$100 million or more	16.1%	2.1%	\$100 million or more	8.0%	0.7%
\$10 million up to \$100 million	3.4%	2.8%	\$10 million up to \$100 million	0.7%	0.7%
\$1 million up to \$10 million	0.2%	1.6%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	0.9%



Total Fund Value: \$30,893,680,635



Total Active Participant Count: 857

Note: Active accounts include only those participant accounts valued above zero.

COMPLIANCE WITH INVESTMENT POLICY FOR MARCH 31, 2026

As investment manager, Federated monitors compliance daily on Florida PRIME to ensure that investment practices comply with the requirements of the Investment Policy Statement (IPS). Federated provides a monthly compliance report to the SBA and is required to notify the Investment Oversight Group (IOG) of compliance exceptions within 24 hours of identification. The IOG will meet as necessary based on the occurrence and resolution of compliance exceptions or upon the occurrence of a material event. Minutes from the IOG meetings are posted to the Florida PRIME website.

In addition to the compliance testing performed by Federated, SBA Risk Management and Compliance conducts daily independent testing on Florida PRIME using a risk-based approach. Under this approach, each IPS parameter is ranked as “High” or “Low” with respect to the level of risk associated with a potential guideline breach. Negative test results are subject to independent verification and review for possible escalation. These rankings, along with the frequency for testing, are reviewed and approved by the IOG on an annual basis or more often if market conditions dictate. Additionally, any parameter reported in “Fail” status on the Federated compliance report, regardless of risk ranking, is also independently verified and escalated accordingly. The results of independent testing are currently reported monthly to the IOG.

Test by Source	Pass/Fail
Securities must be USD denominated	Pass
<u>Ratings requirements</u>	
First Tier Securities	Pass
Long-term securities must have long-term ratings in the three highest categories	Pass
Commercial Paper must have short-term ratings from at least one NRSRO	Pass
Securities in Highest Rating Category (A-1+ or equivalent)	Pass
Repurchase Agreement Counterparties must be rated by S&P	Pass
S&P Weighted Average Life	Pass
<u>Maturity</u>	
Individual Security	Pass
Government floating rate notes/variable rate notes	Pass
Dollar Weighted Average Maturity	Pass
Weighted Average Life	Pass
<u>Issuer Diversification</u>	
First tier issuer (limit does not apply to cash, cash items, U.S. Government securities and repo collateralized by these securities)	Pass
Demand Feature and Guarantor Diversification	
First Tier securities issued by or subject to demand features and guarantees of a non-controlled person	Pass
First Tier securities issued by or subject to demand features and guarantees of a controlled person	Pass

Test by Source	Pass/Fail
<u>Money Market Mutual Funds</u>	
Invested in any one Money Market Mutual Fund	Pass
<u>Repurchase Agreements</u>	
Repurchase Agreement Counterparty Rating	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (More than 5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (More than 5 business days)	Pass
Repurchase Agreements with any single dealer - Counterparty Rating A-1	Pass
<u>Concentration Tests</u>	
Industry Concentration, excluding financial services industry	Pass
Any Single Government Agency	Pass
Illiquid Securities	Pass
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded Interest Local	Net Amount Local	Total Real G/L
ABN AMRO BANK N.V.	03/03/26	03/03/26	03/03/26	MATURITY	1,600,000,000	16101	0	1,600,000,000	0
ABN AMRO BANK N.V.	03/10/26	03/10/26	03/10/26	MATURITY	1,600,000,000	16101	0	1,600,000,000	0
ABN AMRO BANK N.V.	03/17/26	03/17/26	03/17/26	MATURITY	1,550,000,000	16101	0	1,550,000,000	0
ABN AMRO BANK N.V.	03/24/26	03/24/26	03/24/26	MATURITY	1,600,000,000	16101	0	1,600,000,000	0
ABN AMRO BANK N.V.	03/31/26	03/31/26	03/31/26	MATURITY	1,550,000,000	16101	0	1,550,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260302	03/02/26	03/02/26	03/02/26	MATURITY	133,000,000	16101	0	133,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260309	03/09/26	03/09/26	03/09/26	MATURITY	275,000,000	16101	0	275,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260313	03/13/26	03/13/26	03/13/26	MATURITY	72,000,000	16101	0	72,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260316	03/16/26	03/16/26	03/16/26	MATURITY	200,000,000	16101	0	200,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260323	03/23/26	03/23/26	03/23/26	MATURITY	265,000,000	16101	0	265,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260330	03/30/26	03/30/26	03/30/26	MATURITY	263,000,000	16101	0	263,000,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260313	03/13/26	03/13/26	03/13/26	MATURITY	70,000,000	16101	0	70,000,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260320	03/20/26	03/20/26	03/20/26	MATURITY	100,000,000	16101	0	100,000,000	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260327	03/27/26	03/27/26	03/27/26	MATURITY	112,000,000	16101	0	112,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/03/26	03/03/26	03/03/26	MATURITY	1,350,000,000	16101	0	1,350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/10/26	03/10/26	03/10/26	MATURITY	1,350,000,000	16101	0	1,350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/17/26	03/17/26	03/17/26	MATURITY	1,325,000,000	16101	0	1,325,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/24/26	03/24/26	03/24/26	MATURITY	1,350,000,000	16101	0	1,350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/31/26	03/31/26	03/31/26	MATURITY	1,350,000,000	16101	0	1,350,000,000	0
BANK NOVA SCOTIA DISC C 0.0 04MAR26	03/04/26	03/04/26	03/04/26	MATURITY	100,000,000	16101	0	100,000,000	0
Bank of America N.A. Triparty Repo Overnight Fixed 20260326	03/26/26	03/26/26	03/26/26	MATURITY	2,191,000,000	16101	0	2,191,000,000	0
Bank of America N.A. Triparty Repo Overnight Fixed 20260327	03/27/26	03/27/26	03/27/26	MATURITY	1,475,000,000	16101	0	1,475,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260330	03/30/26	03/30/26	03/30/26	MATURITY	2,070,000,000	16101	0	2,070,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260331	03/31/26	03/31/26	03/31/26	MATURITY	1,548,000,000	16101	0	1,548,000,000	0
BANK OF AMERICA SEC TRIPARTY	03/19/26	03/19/26	03/19/26	MATURITY	1,000,000	16101	0	1,000,000	0
BANK OF AMERICA SEC TRIPARTY	03/20/26	03/20/26	03/20/26	MATURITY	5,000,000	16101	0	5,000,000	0
BANK OF AMERICA SEC TRIPARTY	03/23/26	03/23/26	03/23/26	MATURITY	5,000,000	16101	0	5,000,000	0
BANK OF AMERICA SEC TRIPARTY	03/24/26	03/24/26	03/24/26	MATURITY	5,000,000	16101	0	5,000,000	0
BANK OF AMERICA SEC TRIPARTY	03/25/26	03/25/26	03/25/26	MATURITY	5,000,000	16101	0	5,000,000	0
BANK OF AMERICA TRIPARTY	03/02/26	03/02/26	03/02/26	MATURITY	2,169,000,000	16101	0	2,169,000,000	0
BANK OF AMERICA TRIPARTY	03/03/26	03/03/26	03/03/26	MATURITY	2,228,000,000	16101	0	2,228,000,000	0
BANK OF AMERICA TRIPARTY	03/04/26	03/04/26	03/04/26	MATURITY	1,818,000,000	16101	0	1,818,000,000	0
BANK OF AMERICA TRIPARTY	03/05/26	03/05/26	03/05/26	MATURITY	2,117,000,000	16101	0	2,117,000,000	0
BANK OF AMERICA TRIPARTY	03/06/26	03/06/26	03/06/26	MATURITY	1,524,000,000	16101	0	1,524,000,000	0
BANK OF AMERICA TRIPARTY	03/09/26	03/09/26	03/09/26	MATURITY	1,484,000,000	16101	0	1,484,000,000	0
BANK OF AMERICA TRIPARTY	03/10/26	03/10/26	03/10/26	MATURITY	2,228,000,000	16101	0	2,228,000,000	0
BANK OF AMERICA TRIPARTY	03/11/26	03/11/26	03/11/26	MATURITY	2,062,000,000	16101	0	2,062,000,000	0
BANK OF AMERICA TRIPARTY	03/12/26	03/12/26	03/12/26	MATURITY	2,165,000,000	16101	0	2,165,000,000	0
BANK OF AMERICA TRIPARTY	03/13/26	03/13/26	03/13/26	MATURITY	2,045,000,000	16101	0	2,045,000,000	0
BANK OF AMERICA TRIPARTY	03/16/26	03/16/26	03/16/26	MATURITY	2,342,000,000	16101	0	2,342,000,000	0
BANK OF AMERICA TRIPARTY	03/17/26	03/17/26	03/17/26	MATURITY	1,215,000,000	16101	0	1,215,000,000	0
BANK OF AMERICA TRIPARTY	03/18/26	03/18/26	03/18/26	MATURITY	2,302,000,000	16101	0	2,302,000,000	0
BANK OF AMERICA TRIPARTY	03/19/26	03/19/26	03/19/26	MATURITY	1,449,000,000	16101	0	1,449,000,000	0
BANK OF AMERICA TRIPARTY	03/20/26	03/20/26	03/20/26	MATURITY	125,000,000	16101	0	125,000,000	0
BANK OF AMERICA TRIPARTY	03/23/26	03/23/26	03/23/26	MATURITY	230,000,000	16101	0	230,000,000	0
BANK OF AMERICA TRIPARTY	03/24/26	03/24/26	03/24/26	MATURITY	559,000,000	16101	0	559,000,000	0
BANK OF AMERICA TRIPARTY	03/25/26	03/25/26	03/25/26	MATURITY	880,000,000	16101	0	880,000,000	0
Bank of Nova Scotia Toronto Repo Triparty Overnight Fixed 20260326	03/26/26	03/26/26	03/26/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
Bank of Nova Scotia Toronto Repo Triparty Overnight Fixed 20260327	03/27/26	03/27/26	03/27/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260330	03/30/26	03/30/26	03/30/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260331	03/31/26	03/31/26	03/31/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/02/26	03/02/26	03/02/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/03/26	03/03/26	03/03/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/04/26	03/04/26	03/04/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/05/26	03/05/26	03/05/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/06/26	03/06/26	03/06/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/09/26	03/09/26	03/09/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/10/26	03/10/26	03/10/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/11/26	03/11/26	03/11/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/12/26	03/12/26	03/12/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/13/26	03/13/26	03/13/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/16/26	03/16/26	03/16/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/17/26	03/17/26	03/17/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/18/26	03/18/26	03/18/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/19/26	03/19/26	03/19/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/20/26	03/20/26	03/20/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/23/26	03/23/26	03/23/26	MATURITY	750,000,000	16101	0	750,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/24/26	03/24/26	03/24/26	MATURITY	500,000,000	16101	0	500,000,000	0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded Interest Local	Net Amount Local	Total Real G/L
BANK OF NOVA SCOTIA TRIPARTY	03/25/26	03/25/26	03/25/26	MATURITY	1,500,000,000	16101	0	1,500,000,000	0
Bank of Nova ScotiaCP4-2	03/11/26	03/11/26	03/11/26	MATURITY	75,000,000	16101	0	75,000,000	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260311	03/11/26	03/11/26	03/11/26	MATURITY	50,000,000	16101	0	50,000,000	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260318	03/18/26	03/18/26	03/18/26	MATURITY	50,000,000	16101	0	50,000,000	0
BENNINGTON STARK C 0.0 25MAR26 144A	03/25/26	03/25/26	03/25/26	MATURITY	50,000,000	16101	0	50,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260303	03/03/26	03/03/26	03/03/26	MATURITY	135,000,000	16101	0	135,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260310	03/10/26	03/10/26	03/10/26	MATURITY	130,000,000	16101	0	130,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260317	03/17/26	03/17/26	03/17/26	MATURITY	145,000,000	16101	0	145,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260318	03/18/26	03/18/26	03/18/26	MATURITY	50,000,000	16101	0	50,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260324	03/24/26	03/24/26	03/24/26	MATURITY	81,500,000	16101	0	81,500,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260326	03/26/26	03/26/26	03/26/26	MATURITY	122,687,000	16101	0	122,687,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260331	03/31/26	03/31/26	03/31/26	MATURITY	106,500,000	16101	0	106,500,000	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260305	03/05/26	03/05/26	03/05/26	MATURITY	150,000,000	16101	0	150,000,000	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260312	03/12/26	03/12/26	03/12/26	MATURITY	336,000,000	16101	0	336,000,000	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260324	03/24/26	03/24/26	03/24/26	MATURITY	170,000,000	16101	0	170,000,000	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260325	03/25/26	03/25/26	03/25/26	MATURITY	460,000,000	16101	0	460,000,000	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260327	03/27/26	03/27/26	03/27/26	MATURITY	30,000,000	16101	0	30,000,000	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260331	03/31/26	03/31/26	03/31/26	MATURITY	195,000,000	16101	0	195,000,000	0
BoFA Securities Inc.Triparty Repo Overnight Fixed 20260326	03/26/26	03/26/26	03/26/26	MATURITY	5,000,000	16101	0	5,000,000	0
BoFA Securities Inc.Triparty Repo Overnight Fixed 20260327	03/27/26	03/27/26	03/27/26	MATURITY	5,000,000	16101	0	5,000,000	0
BOFA SECURITIES INC.TRIPARTY REPO OVERNIGHT FIXED 20260330	03/30/26	03/30/26	03/30/26	MATURITY	5,000,000	16101	0	5,000,000	0
BOFA SECURITIES INC.TRIPARTY REPO OVERNIGHT FIXED 20260331	03/31/26	03/31/26	03/31/26	MATURITY	5,000,000	16101	0	5,000,000	0
BPCE FIXED COUPON 0 MATURITY 20260303	03/03/26	03/03/26	03/03/26	MATURITY	100,000,000	16101	0	100,000,000	0
CAISSE AMORT DET FIXED COUPON 0 MATURITY 20260309	03/09/26	03/09/26	03/09/26	MATURITY	150,000,000	16101	0	150,000,000	0
CAISSE AMORT DET FIXED COUPON 0 MATURITY 20260310	03/10/26	03/10/26	03/10/26	MATURITY	175,000,000	16101	0	175,000,000	0
CAISSE AMORT DET FIXED COUPON 0 MATURITY 20260311	03/11/26	03/11/26	03/11/26	MATURITY	125,000,000	16101	0	125,000,000	0
CANADIAN IMPERIAL BCDYAN	03/04/26	03/04/26	03/04/26	MATURITY	200,000,000	16101	0	200,000,000	0
CHESHAM FIN LTD / CHES 0.00 02MAR26	03/02/26	03/02/26	03/02/26	MATURITY	100,000,000	16101	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 06MAR26	03/06/26	03/06/26	03/06/26	MATURITY	150,000,000	16101	0	150,000,000	0
CHESHAM FIN LTD / CHES 0.00 12MAR26	03/12/26	03/12/26	03/12/26	MATURITY	20,000,000	16101	0	20,000,000	0
CHESHAM FIN LTD / CHES 0.00 13MAR26	03/13/26	03/13/26	03/13/26	MATURITY	50,000,000	16101	0	50,000,000	0
CHESHAM FIN LTD / CHES 0.00 19MAR26	03/19/26	03/19/26	03/19/26	MATURITY	100,000,000	16101	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 24MAR26	03/24/26	03/24/26	03/24/26	MATURITY	50,000,000	16101	0	50,000,000	0
CHESHAM FIN LTD / CHES 0.00 24MAR26	03/24/26	03/24/26	03/24/26	MATURITY	50,000,000	16101	0	50,000,000	0
CHESHAM FIN LTD / CHES 0.00 27MAR26	03/27/26	03/27/26	03/27/26	MATURITY	50,000,000	16101	0	50,000,000	0
Chesham Finance LLC Series IV CPAB54-2 20260326	03/26/26	03/26/26	03/26/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC Series IV CPAB54-2 20260330	03/30/26	03/30/26	03/30/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC Series IV CPAB54-2 20260331	03/31/26	03/31/26	03/31/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC CPAB54	03/03/26	03/03/26	03/03/26	MATURITY	50,000,000	16101	0	50,000,000	0
Chesham Finance LLC CPAB54	03/03/26	03/03/26	03/03/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC CPAB54	03/04/26	03/04/26	03/04/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC CPAB54	03/05/26	03/05/26	03/05/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC CPAB54	03/09/26	03/09/26	03/09/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC CPAB54	03/10/26	03/10/26	03/10/26	MATURITY	50,000,000	16101	0	50,000,000	0
Chesham Finance LLC CPAB54	03/10/26	03/10/26	03/10/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC CPAB54	03/11/26	03/11/26	03/11/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC CPAB54	03/17/26	03/17/26	03/17/26	MATURITY	50,000,000	16101	0	50,000,000	0
Chesham Finance LLC CPAB54	03/20/26	03/20/26	03/20/26	MATURITY	150,000,000	16101	0	150,000,000	0
Chesham Finance LLC CPAB54	03/23/26	03/23/26	03/23/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC CPAB54	03/25/26	03/25/26	03/25/26	MATURITY	100,000,000	16101	0	100,000,000	0
Chesham Finance LLC CPAB54	03/31/26	03/31/26	03/31/26	MATURITY	55,000,000	16101	0	55,000,000	0
GOTHAM FUNDING FIXED COUPON 0 MATURITY 20260309	03/09/26	03/09/26	03/09/26	MATURITY	150,000,000	16101	0	150,000,000	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260325	03/25/26	03/25/26	03/25/26	MATURITY	170,000,000	16101	0	170,000,000	0
Great Bear Funding CPAB54	03/18/26	03/18/26	03/18/26	MATURITY	155,000,000	16101	0	155,000,000	0
Great Bear Funding CPAB54	03/19/26	03/19/26	03/19/26	MATURITY	100,000,000	16101	0	100,000,000	0
Great Bear Funding LLC	03/26/26	03/26/26	03/26/26	MATURITY	30,000,000	16101	0	30,000,000	0
GTA Funding LLC CPACPAB54	03/18/26	03/18/26	03/18/26	MATURITY	50,000,000	16101	0	50,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260326	03/26/26	03/26/26	03/26/26	MATURITY	100,000,000	16101	0	100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260326	03/26/26	03/26/26	03/26/26	MATURITY	800,000,000	16101	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260327	03/27/26	03/27/26	03/27/26	MATURITY	800,000,000	16101	0	800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260327	03/27/26	03/27/26	03/27/26	MATURITY	100,000,000	16101	0	100,000,000	0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded		Net Amount		Total Real G/L
							Interest	Local	Local	Local	
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260330	03/30/26	03/30/26	03/30/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260330	03/30/26	03/30/26	03/30/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260331	03/31/26	03/31/26	03/31/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260331	03/31/26	03/31/26	03/31/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/02/26	03/02/26	03/02/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/02/26	03/02/26	03/02/26	MATURITY	700,000,000	16101		0		700,000,000	0
HSBC TRIPARTY	03/02/26	03/02/26	03/02/26	MATURITY	500,000,000	16101		0		500,000,000	0
HSBC TRIPARTY	03/03/26	03/03/26	03/03/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/03/26	03/03/26	03/03/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/03/26	03/03/26	03/03/26	MATURITY	250,000,000	16101		0		250,000,000	0
HSBC TRIPARTY	03/04/26	03/04/26	03/04/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/04/26	03/04/26	03/04/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/05/26	03/05/26	03/05/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/05/26	03/05/26	03/05/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/06/26	03/06/26	03/06/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/06/26	03/06/26	03/06/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/09/26	03/09/26	03/09/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/09/26	03/09/26	03/09/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/10/26	03/10/26	03/10/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/10/26	03/10/26	03/10/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/11/26	03/11/26	03/11/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/11/26	03/11/26	03/11/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/12/26	03/12/26	03/12/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/12/26	03/12/26	03/12/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/13/26	03/13/26	03/13/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/13/26	03/13/26	03/13/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/16/26	03/16/26	03/16/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/16/26	03/16/26	03/16/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/16/26	03/16/26	03/16/26	MATURITY	414,000,000	16101		0		414,000,000	0
HSBC TRIPARTY	03/17/26	03/17/26	03/17/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/17/26	03/17/26	03/17/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/17/26	03/17/26	03/17/26	MATURITY	300,000,000	16101		0		300,000,000	0
HSBC TRIPARTY	03/18/26	03/18/26	03/18/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/18/26	03/18/26	03/18/26	MATURITY	1,200,000,000	16101		0		1,200,000,000	0
HSBC TRIPARTY	03/19/26	03/19/26	03/19/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/19/26	03/19/26	03/19/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/20/26	03/20/26	03/20/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/20/26	03/20/26	03/20/26	MATURITY	400,000,000	16101		0		400,000,000	0
HSBC TRIPARTY	03/23/26	03/23/26	03/23/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/23/26	03/23/26	03/23/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/24/26	03/24/26	03/24/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/24/26	03/24/26	03/24/26	MATURITY	800,000,000	16101		0		800,000,000	0
HSBC TRIPARTY	03/25/26	03/25/26	03/25/26	MATURITY	100,000,000	16101		0		100,000,000	0
HSBC TRIPARTY	03/25/26	03/25/26	03/25/26	MATURITY	800,000,000	16101		0		800,000,000	0
ING (US) FUNDING FIXED COUPON 0 MATURITY 20260325	03/25/26	03/25/26	03/25/26	MATURITY	50,000,000	16101		0		50,000,000	0
LA FAYETTE ASSET FIXED COUPON 0 MATURITY 20260316	03/16/26	03/16/26	03/16/26	MATURITY	50,000,000	16101		0		50,000,000	0
LA FAYETTE ASSET FIXED COUPON 0 MATURITY 20260317	03/17/26	03/17/26	03/17/26	MATURITY	60,000,000	16101		0		60,000,000	0
LA FAYETTE ASSET SECUR 0.00 24MAR26	03/24/26	03/24/26	03/24/26	MATURITY	92,000,000	16101		0		92,000,000	0
LION BAY FDG DAC DISC 0.00 23MAR26	03/23/26	03/23/26	03/23/26	MATURITY	50,000,000	16101		0		50,000,000	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260305	03/05/26	03/05/26	03/05/26	MATURITY	106,000,000	16101		0		106,000,000	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260309	03/09/26	03/09/26	03/09/26	MATURITY	4,000,000	16101		0		4,000,000	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260316	03/16/26	03/16/26	03/16/26	MATURITY	50,000,000	16101		0		50,000,000	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260324	03/24/26	03/24/26	03/24/26	MATURITY	20,000,000	16101		0		20,000,000	0
LMA AMERICAS LLC FIXED COUPON 0 MATURITY 20260302	03/02/26	03/02/26	03/02/26	MATURITY	50,000,000	16101		0		50,000,000	0
LMA AMERICAS LLC FIXED COUPON 0 MATURITY 20260323	03/23/26	03/23/26	03/23/26	MATURITY	22,940,000	16101		0		22,940,000	0
LMA S A / LMA AMERS LLC 0.0 03MAR26	03/03/26	03/03/26	03/03/26	MATURITY	44,340,000	16101		0		44,340,000	0
LMA S A / LMA AMERS LLC 0.0 04MAR26	03/04/26	03/04/26	03/04/26	MATURITY	50,000,000	16101		0		50,000,000	0
LMA S A / LMA AMERS LLC 0.0 06MAR26	03/06/26	03/06/26	03/06/26	MATURITY	50,000,000	16101		0		50,000,000	0
LONGSHIP FUNDING FIXED COUPON 0 MATURITY 20260319	03/19/26	03/19/26	03/19/26	MATURITY	100,000,000	16101		0		100,000,000	0
LONGSHIP FUNDING FIXED COUPON 0 MATURITY 20260325	03/25/26	03/25/26	03/25/26	MATURITY	55,000,000	16101		0		55,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260312	03/12/26	03/12/26	03/12/26	MATURITY	160,500,000	16101		0		160,500,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260317	03/17/26	03/17/26	03/17/26	MATURITY	50,000,000	16101		0		50,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260318	03/18/26	03/18/26	03/18/26	MATURITY	50,000,000	16101		0		50,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260319	03/19/26	03/19/26	03/19/26	MATURITY	100,000,000	16101		0		100,000,000	0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260320	03/20/26	03/20/26	03/20/26	MATURITY	50,000,000	16101		0		50,000,000	0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded		Net Amount		Total Real GL
							Interest	Local	Local	Local	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260324	03/24/26	03/24/26	03/24/26	MATURITY	100,000,000	16101		0	100,000,000		0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260325	03/25/26	03/25/26	03/25/26	MATURITY	100,000,000	16101		0	100,000,000		0
Matchpoint Finance CPABS4	03/23/26	03/23/26	03/23/26	MATURITY	100,000,000	16101		0	100,000,000		0
Matchpoint Finance plc CPABS4-2 20260326	03/26/26	03/26/26	03/26/26	MATURITY	100,000,000	16101		0	100,000,000		0
Matchpoint Finance plc CPABS4-2 20260327	03/27/26	03/27/26	03/27/26	MATURITY	100,000,000	16101		0	100,000,000		0
Matchpoint Finance plc CPABS4-2 20260330	03/30/26	03/30/26	03/30/26	MATURITY	100,000,000	16101		0	100,000,000		0
Matchpoint Finance plc CPABS4-2 20260331	03/31/26	03/31/26	03/31/26	MATURITY	125,000,000	16101		0	125,000,000		0
Mizuho Bank Ltd. CDCDYAN	03/27/26	03/27/26	03/27/26	MATURITY	150,000,000	16101		0	150,000,000		0
Mizuho Bank Ltd. TD 20260327	03/27/26	03/27/26	03/27/26	MATURITY	805,000,000	16101		0	805,000,000		0
MIZUHO BANK- LTD.	03/09/26	03/09/26	03/09/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO BANK- LTD.	03/13/26	03/13/26	03/13/26	MATURITY	800,000,000	16101		0	800,000,000		0
MIZUHO BANK- LTD.	03/18/26	03/18/26	03/18/26	MATURITY	250,000,000	16101		0	250,000,000		0
MIZUHO BANK- LTD.	03/19/26	03/19/26	03/19/26	MATURITY	340,000,000	16101		0	340,000,000		0
MIZUHO BANK- LTD.	03/20/26	03/20/26	03/20/26	MATURITY	815,000,000	16101		0	815,000,000		0
MIZUHO BANK- LTD.	03/23/26	03/23/26	03/23/26	MATURITY	800,000,000	16101		0	800,000,000		0
MIZUHO BANK- LTD.	03/24/26	03/24/26	03/24/26	MATURITY	800,000,000	16101		0	800,000,000		0
MIZUHO BANK- LTD.	03/25/26	03/25/26	03/25/26	MATURITY	800,000,000	16101		0	800,000,000		0
Mizuho Securities USA Inc. - REPO TRIPARTY OVER-NIGHT FIXED 20260326	03/26/26	03/26/26	03/26/26	MATURITY	400,000,000	16101		0	400,000,000		0
Mizuho Securities USA Inc. - REPO TRIPARTY OVER-NIGHT FIXED 20260327	03/27/26	03/27/26	03/27/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260330	03/30/26	03/30/26	03/30/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260331	03/31/26	03/31/26	03/31/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/02/26	03/02/26	03/02/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/03/26	03/03/26	03/03/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/04/26	03/04/26	03/04/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/05/26	03/05/26	03/05/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/06/26	03/06/26	03/06/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/09/26	03/09/26	03/09/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/10/26	03/10/26	03/10/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/11/26	03/11/26	03/11/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/12/26	03/12/26	03/12/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/13/26	03/13/26	03/13/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/16/26	03/16/26	03/16/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/17/26	03/17/26	03/17/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/18/26	03/18/26	03/18/26	MATURITY	700,000,000	16101		0	700,000,000		0
MIZUHO TRIPARTY	03/19/26	03/19/26	03/19/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/20/26	03/20/26	03/20/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/23/26	03/23/26	03/23/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/24/26	03/24/26	03/24/26	MATURITY	400,000,000	16101		0	400,000,000		0
MIZUHO TRIPARTY	03/25/26	03/25/26	03/25/26	MATURITY	400,000,000	16101		0	400,000,000		0
MUFG BANK LTD/NY FIXED COUPON 0 MATURITY 20260306	03/06/26	03/06/26	03/06/26	MATURITY	100,000,000	16101		0	100,000,000		0
NORDEA BANK ABP	03/20/26	03/20/26	03/20/26	MATURITY	1,300,000,000	16101		0	1,300,000,000		0
NORDEA BANK ABP	03/23/26	03/23/26	03/23/26	MATURITY	1,350,000,000	16101		0	1,350,000,000		0
NORDEA BANK ABP	03/24/26	03/24/26	03/24/26	MATURITY	1,350,000,000	16101		0	1,350,000,000		0
PARADELLE FUNDING LCPABS4	03/19/26	03/19/26	03/19/26	MATURITY	200,000,000	16101		0	200,000,000		0
PODIUM FDG TR DISC COM 0.00 03MAR26	03/03/26	03/03/26	03/03/26	MATURITY	100,000,000	16101		0	100,000,000		0
RABOBANK NEW YORK	03/03/26	03/03/26	03/03/26	MATURITY	950,000,000	16101		0	950,000,000		0
RABOBANK NEW YORK	03/04/26	03/04/26	03/04/26	MATURITY	650,000,000	16101		0	650,000,000		0
RABOBANK NEW YORK	03/10/26	03/10/26	03/10/26	MATURITY	950,000,000	16101		0	950,000,000		0
RABOBANK NEW YORK	03/11/26	03/11/26	03/11/26	MATURITY	625,000,000	16101		0	625,000,000		0
RABOBANK NEW YORK	03/17/26	03/17/26	03/17/26	MATURITY	950,000,000	16101		0	950,000,000		0
RABOBANK NEW YORK	03/18/26	03/18/26	03/18/26	MATURITY	600,000,000	16101		0	600,000,000		0
RABOBANK NEW YORK	03/24/26	03/24/26	03/24/26	MATURITY	975,000,000	16101		0	975,000,000		0
RABOBANK NEW YORK	03/25/26	03/25/26	03/25/26	MATURITY	600,000,000	16101		0	600,000,000		0
RABOBANK NEW YORK	03/31/26	03/31/26	03/31/26	MATURITY	950,000,000	16101		0	950,000,000		0
RIDGEFIELD FDG CO 0.0 19MAR26 144A	03/19/26	03/19/26	03/19/26	MATURITY	250,000,000	16101		0	250,000,000		0
ROYAL BANK OF CANADA	03/02/26	03/02/26	03/02/26	MATURITY	700,000,000	16101		0	700,000,000		0
ROYAL BANK OF CANADA	03/03/26	03/03/26	03/03/26	MATURITY	700,000,000	16101		0	700,000,000		0
ROYAL BANK OF CANADA	03/04/26	03/04/26	03/04/26	MATURITY	800,000,000	16101		0	800,000,000		0
ROYAL BANK OF CANADA	03/05/26	03/05/26	03/05/26	MATURITY	800,000,000	16101		0	800,000,000		0
ROYAL BANK OF CANADA	03/06/26	03/06/26	03/06/26	MATURITY	800,000,000	16101		0	800,000,000		0
ROYAL BANK OF CANADA	03/09/26	03/09/26	03/09/26	MATURITY	800,000,000	16101		0	800,000,000		0
ROYAL BANK OF CANADA	03/10/26	03/10/26	03/10/26	MATURITY	800,000,000	16101		0	800,000,000		0
ROYAL BANK OF CANADA	03/11/26	03/11/26	03/11/26	MATURITY	800,000,000	16101		0	800,000,000		0
ROYAL BANK OF CANADA	03/12/26	03/12/26	03/12/26	MATURITY	800,000,000	16101		0	800,000,000		0
ROYAL BANK OF CANADA	03/13/26	03/13/26	03/13/26	MATURITY	700,000,000	16101		0	700,000,000		0
ROYAL BANK OF CANADA	03/16/26	03/16/26	03/16/26	MATURITY	800,000,000	16101		0	800,000,000		0
ROYAL BANK OF CANADA	03/17/26	03/17/26	03/17/26	MATURITY	850,000,000	16101		0	850,000,000		0
ROYAL BANK OF CANADA	03/19/26	03/19/26	03/19/26	MATURITY	750,000,000	16101		0	750,000,000		0
ROYAL BANK OF CANADA	03/20/26	03/20/26	03/20/26	MATURITY	750,000,000	16101		0	750,000,000		0
ROYAL BANK OF CANADA	03/23/26	03/23/26	03/23/26	MATURITY	750,000,000	16101		0	750,000,000		0
ROYAL BANK OF CANADA	03/24/26	03/24/26	03/24/26	MATURITY	750,000,000	16101		0	750,000,000		0
ROYAL BANK OF CANADA	03/25/26	03/25/26	03/25/26	MATURITY	750,000,000	16101		0	750,000,000		0
Royal Bank of Canada Toronto TD 20260326	03/26/26	03/26/26	03/26/26	MATURITY	750,000,000	16101		0	750,000,000		0
Royal Bank of Canada Toronto TD 20260327	03/27/26	03/27/26	03/27/26	MATURITY	750,000,000	16101		0	750,000,000		0
Royal Bank of Canada Toronto TD 20260330	03/30/26	03/30/26	03/30/26	MATURITY	750,000,000	16101		0	750,000,000		0
Royal Bank of Canada Toronto TD 20260331	03/31/26	03/31/26	03/31/26	MATURITY	750,000,000	16101		0	750,000,000		0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded Interest Local	Net Amount Local	Total Real G/L
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260318	03/18/26	03/18/26	03/18/26	MATURITY	200,000,000	16101	0	200,000,000	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260323	03/23/26	03/23/26	03/23/26	MATURITY	115,000,000	16101	0	115,000,000	0
SHEFFIELD RECEIVABLES C 0.0 05MAR26	03/05/26	03/05/26	03/05/26	MATURITY	110,000,000	16101	0	110,000,000	0
SHEFFIELD RECEIVABLES C 0.0 16MAR26	03/16/26	03/16/26	03/16/26	MATURITY	110,000,000	16101	0	110,000,000	0
STARBIRD FDG CORP DISC 0.0 17MAR26	03/17/26	03/17/26	03/17/26	MATURITY	374,000,000	16101	0	374,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260302	03/02/26	03/02/26	03/02/26	MATURITY	150,000,000	16101	0	150,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260303	03/03/26	03/03/26	03/03/26	MATURITY	100,000,000	16101	0	100,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260305	03/05/26	03/05/26	03/05/26	MATURITY	200,000,000	16101	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260309	03/09/26	03/09/26	03/09/26	MATURITY	250,000,000	16101	0	250,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260310	03/10/26	03/10/26	03/10/26	MATURITY	250,000,000	16101	0	250,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260311	03/11/26	03/11/26	03/11/26	MATURITY	300,000,000	16101	0	300,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260312	03/12/26	03/12/26	03/12/26	MATURITY	300,000,000	16101	0	300,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260313	03/13/26	03/13/26	03/13/26	MATURITY	300,000,000	16101	0	300,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260316	03/16/26	03/16/26	03/16/26	MATURITY	200,000,000	16101	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260318	03/18/26	03/18/26	03/18/26	MATURITY	200,000,000	16101	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260319	03/19/26	03/19/26	03/19/26	MATURITY	200,000,000	16101	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260320	03/20/26	03/20/26	03/20/26	MATURITY	200,000,000	16101	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260323	03/23/26	03/23/26	03/23/26	MATURITY	200,000,000	16101	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260324	03/24/26	03/24/26	03/24/26	MATURITY	175,000,000	16101	0	175,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260325	03/25/26	03/25/26	03/25/26	MATURITY	175,000,000	16101	0	175,000,000	0
Starbird Funding Corp	03/04/26	03/04/26	03/04/26	MATURITY	250,000,000	16101	0	250,000,000	0
Starbird Funding Corp	03/06/26	03/06/26	03/06/26	MATURITY	250,000,000	16101	0	250,000,000	0
Starbird Funding Corp, CPABS4-2 20260326	03/26/26	03/26/26	03/26/26	MATURITY	175,000,000	16101	0	175,000,000	0
Starbird Funding Corp, CPABS4-2 20260327	03/27/26	03/27/26	03/27/26	MATURITY	100,000,000	16101	0	100,000,000	0
Starbird Funding Corp, CPABS4-2 20260330	03/30/26	03/30/26	03/30/26	MATURITY	150,000,000	16101	0	150,000,000	0
Starbird Funding Corp, CPABS4-2 20260331	03/31/26	03/31/26	03/31/26	MATURITY	275,000,000	16101	0	275,000,000	0
SUMI TRUST NY FIXED COUPON 0 MATURITY 20260306	03/06/26	03/06/26	03/06/26	MATURITY	100,875,000	16101	0	100,875,000	0
SUMITOMO TRUST AND BANKING 06MAR26	03/06/26	03/06/26	03/06/26	MATURITY	200,000,000	16101	0	200,000,000	0
TOYOTA CREDIT DE PUCP	03/02/26	03/02/26	03/02/26	MATURITY	10,000,000	16101	0	10,000,000	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260302	03/02/26	03/02/26	03/02/26	MATURITY	200,000,000	16101	0	200,000,000	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260311	03/11/26	03/11/26	03/11/26	MATURITY	60,000,000	16101	0	60,000,000	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260313	03/13/26	03/13/26	03/13/26	MATURITY	170,000,000	16101	0	170,000,000	0
VICTORY REC FIXED COUPON 0 MATURITY 20260317	03/17/26	03/17/26	03/17/26	MATURITY	150,000,000	16101	0	150,000,000	0
VICTORY RECEIVABLES COR 0.0 10MAR26	03/10/26	03/10/26	03/10/26	MATURITY	55,000,000	16101	0	55,000,000	0
EFF 2025-3 A1 FIXED COUPON 4.551000 MATURITY 20260720	07/20/26	03/20/26	03/20/26	PAYDOWN	2,298,274	16101	0	2,298,274	0
EFF 2026-1 A1 FIXED COUPON 3.849000 MATURITY 20270222	02/22/27	03/20/26	03/20/26	PAYDOWN	5,806,339	16101	0	5,806,339	0
GALC 2025-2 A1 FIXED COUPON 4.035000 MATURITY 20261116	11/16/26	03/16/26	03/16/26	PAYDOWN	3,625,935	16101	0	3,625,935	0
ABN AMRO BANK N.V.	03/10/26	03/03/26	03/03/26	PURCHASE	1,600,000,000	16101	0	1,600,000,000	0
ABN AMRO BANK N.V.	03/17/26	03/10/26	03/10/26	PURCHASE	1,550,000,000	16101	0	1,550,000,000	0
ABN AMRO BANK N.V.	03/24/26	03/17/26	03/17/26	PURCHASE	1,600,000,000	16101	0	1,600,000,000	0
ABN AMRO BANK N.V.	03/31/26	03/24/26	03/24/26	PURCHASE	1,550,000,000	16101	0	1,550,000,000	0
ABN Amro Bank NV Amsterdam TD 20260407	04/07/26	03/31/26	03/31/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260309	03/09/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260309	03/09/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260313	03/13/26	03/12/26	03/12/26	PURCHASE	50,000,000	16101	0	49,994,917	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260313	03/13/26	03/12/26	03/12/26	PURCHASE	22,000,000	16101	0	21,997,763	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260316	03/16/26	03/09/26	03/09/26	PURCHASE	25,000,000	16101	0	24,982,014	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260316	03/16/26	03/09/26	03/09/26	PURCHASE	50,000,000	16101	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260316	03/16/26	03/09/26	03/09/26	PURCHASE	50,000,000	16101	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260316	03/16/26	03/09/26	03/09/26	PURCHASE	50,000,000	16101	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260316	03/16/26	03/09/26	03/09/26	PURCHASE	25,000,000	16101	0	24,982,014	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260316	03/16/26	03/09/26	03/09/26	PURCHASE	25,000,000	16101	0	24,982,014	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260323	03/23/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	49,964,028	0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded		Net Amount		Total Real GL
							Interest	Local	Local		
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260323	03/23/26	03/16/26	03/16/26	PURCHASE	25,000,000	16101		0		24,982,014	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260323	03/23/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101		0		49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260323	03/23/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101		0		49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260323	03/23/26	03/16/26	03/16/26	PURCHASE	40,000,000	16101		0		39,971,222	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260323	03/23/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101		0		49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260330	03/30/26	03/23/26	03/23/26	PURCHASE	50,000,000	16101		0		49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260330	03/30/26	03/23/26	03/23/26	PURCHASE	50,000,000	16101		0		49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260330	03/30/26	03/23/26	03/23/26	PURCHASE	50,000,000	16101		0		49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260330	03/30/26	03/23/26	03/23/26	PURCHASE	38,000,000	16101		0		37,972,661	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260330	03/30/26	03/23/26	03/23/26	PURCHASE	25,000,000	16101		0		24,982,014	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260330	03/30/26	03/23/26	03/23/26	PURCHASE	50,000,000	16101		0		49,964,028	0
Anglesea Funding LLC CPABS4-2 20260407	04/07/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,958,889	0
Anglesea Funding LLC CPABS4-2 20260407	04/07/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,958,889	0
Anglesea Funding LLC CPABS4-2 20260407	04/07/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,958,889	0
Anglesea Funding LLC CPABS4-2 20260407	04/07/26	03/30/26	03/30/26	PURCHASE	43,000,000	16101		0		42,964,645	0
Anglesea Funding LLC CPABS4-2 20260407	04/07/26	03/30/26	03/30/26	PURCHASE	25,000,000	16101		0		24,979,445	0
Anglesea Funding LLC CPABS4-2 20260407	04/07/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,958,889	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260313	03/13/26	03/06/26	03/06/26	PURCHASE	20,000,000	16101		0		19,985,494	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260313	03/13/26	03/06/26	03/06/26	PURCHASE	50,000,000	16101		0		49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260320	03/20/26	03/13/26	03/13/26	PURCHASE	50,000,000	16101		0		49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260320	03/20/26	03/13/26	03/13/26	PURCHASE	50,000,000	16101		0		49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260327	03/27/26	03/20/26	03/20/26	PURCHASE	50,000,000	16101		0		49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260327	03/27/26	03/20/26	03/20/26	PURCHASE	50,000,000	16101		0		49,963,736	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260327	03/27/26	03/20/26	03/20/26	PURCHASE	12,000,000	16101		0		11,991,297	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260407	04/07/26	03/27/26	03/27/26	PURCHASE	13,570,000	16101		0		13,554,534	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260407	04/07/26	03/27/26	03/27/26	PURCHASE	50,000,000	16101		0		49,943,014	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260407	04/07/26	03/27/26	03/27/26	PURCHASE	50,000,000	16101		0		49,943,014	0
ATLANTIC ASSET SECURIT 0.00 23JUN26	06/23/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,466,500	0
ATLANTIC ASSET SECURIT 0.00 23JUN26	06/23/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,466,500	0
Atlantic Asset Securitization LLC CPABS4-2 20260429	04/29/26	03/27/26	03/30/26	PURCHASE	10,000,000	16101		0		9,967,500	0
Atlantic Asset Securitization LLC CPABS4-2 20260429	04/29/26	03/27/26	03/30/26	PURCHASE	50,000,000	16101		0		49,837,500	0
Atlantic Asset Securitization LLC CPABS4-2 20260429	04/29/26	03/27/26	03/30/26	PURCHASE	50,000,000	16101		0		49,837,500	0
Atlantic Asset Securitization LLC CPABS4-2 20260610	06/10/26	03/12/26	03/13/26	PURCHASE	50,000,000	16101		0		49,510,500	0
Atlantic Asset Securitization LLC CPABS4-2 20260610	06/10/26	03/12/26	03/13/26	PURCHASE	50,000,000	16101		0		49,510,500	0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260505	05/05/26	03/12/26	03/12/26	PURCHASE	41,000,000	16101		0		40,758,920	0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260615	06/15/26	03/13/26	03/16/26	PURCHASE	50,000,000	16101		0		49,499,500	0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260615	06/15/26	03/13/26	03/16/26	PURCHASE	15,000,000	16101		0		14,849,850	0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260615	06/15/26	03/13/26	03/16/26	PURCHASE	50,000,000	16101		0		49,499,500	0
Australia & New Zealand Banking Group Melbourne TD 20260407	04/07/26	03/31/26	03/31/26	PURCHASE	1,300,000,000	16101		0		1,300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/10/26	03/03/26	03/03/26	PURCHASE	1,350,000,000	16101		0		1,350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/17/26	03/10/26	03/10/26	PURCHASE	1,325,000,000	16101		0		1,325,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/24/26	03/17/26	03/17/26	PURCHASE	1,350,000,000	16101		0		1,350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/31/26	03/24/26	03/24/26	PURCHASE	1,350,000,000	16101		0		1,350,000,000	0
BANK AMER SECS INC 0.0 02SEP26 144A	09/02/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101		0		49,041,667	0
BANK AMER SECS INC 0.0 02SEP26 144A	09/02/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101		0		49,041,667	0
BANK AMER SECS INC 0.0 02SEP26 144A	09/02/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101		0		49,041,667	0
BANK AMER SECS INC 0.0 02SEP26 144A	09/02/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101		0		49,041,667	0
BANK AMER SECS INC 0.0 02SEP26 144A	09/02/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101		0		49,041,667	0
Bank of America N.A. Triparty Repo Overnight Fixed 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	2,191,000,000	16101		0		2,191,000,000	0
Bank of America N.A. Triparty Repo Overnight Fixed 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	1,475,000,000	16101		0		1,475,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	2,070,000,000	16101		0		2,070,000,000	0
BANK OF AMERICA N.A. TRIPARTY REPO OVERNIGHT FIXED 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	1,548,000,000	16101		0		1,548,000,000	0
Bank of America N.A. Triparty Repo Overnight Fixed 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	1,597,000,000	16101		0		1,597,000,000	0
BANK OF AMERICA SEC TRIPARTY	03/19/26	03/18/26	03/18/26	PURCHASE	1,000,000	16101		0		1,000,000	0
BANK OF AMERICA SEC TRIPARTY	03/20/26	03/19/26	03/19/26	PURCHASE	5,000,000	16101		0		5,000,000	0
BANK OF AMERICA SEC TRIPARTY	03/23/26	03/20/26	03/20/26	PURCHASE	5,000,000	16101		0		5,000,000	0
BANK OF AMERICA SEC TRIPARTY	03/24/26	03/23/26	03/23/26	PURCHASE	5,000,000	16101		0		5,000,000	0
BANK OF AMERICA SEC TRIPARTY	03/25/26	03/24/26	03/24/26	PURCHASE	5,000,000	16101		0		5,000,000	0
BANK OF AMERICA TRIPARTY	03/03/26	03/02/26	03/02/26	PURCHASE	2,228,000,000	16101		0		2,228,000,000	0
BANK OF AMERICA TRIPARTY	03/04/26	03/03/26	03/03/26	PURCHASE	1,818,000,000	16101		0		1,818,000,000	0
BANK OF AMERICA TRIPARTY	03/05/26	03/04/26	03/04/26	PURCHASE	2,117,000,000	16101		0		2,117,000,000	0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded Interest Local	Net Amount Local	Total Real G/L
BANK OF AMERICA TRIPARTY	03/06/26	03/05/26	03/05/26	PURCHASE	1,524,000,000	16101	0	1,524,000,000	0
BANK OF AMERICA TRIPARTY	03/09/26	03/06/26	03/06/26	PURCHASE	1,484,000,000	16101	0	1,484,000,000	0
BANK OF AMERICA TRIPARTY	03/10/26	03/09/26	03/09/26	PURCHASE	2,228,000,000	16101	0	2,228,000,000	0
BANK OF AMERICA TRIPARTY	03/11/26	03/10/26	03/10/26	PURCHASE	2,062,000,000	16101	0	2,062,000,000	0
BANK OF AMERICA TRIPARTY	03/12/26	03/11/26	03/11/26	PURCHASE	2,165,000,000	16101	0	2,165,000,000	0
BANK OF AMERICA TRIPARTY	03/13/26	03/12/26	03/12/26	PURCHASE	2,045,000,000	16101	0	2,045,000,000	0
BANK OF AMERICA TRIPARTY	03/16/26	03/13/26	03/13/26	PURCHASE	2,342,000,000	16101	0	2,342,000,000	0
BANK OF AMERICA TRIPARTY	03/17/26	03/16/26	03/16/26	PURCHASE	2,125,000,000	16101	0	2,125,000,000	0
BANK OF AMERICA TRIPARTY	03/18/26	03/17/26	03/17/26	PURCHASE	2,302,000,000	16101	0	2,302,000,000	0
BANK OF AMERICA TRIPARTY	03/19/26	03/18/26	03/18/26	PURCHASE	1,449,000,000	16101	0	1,449,000,000	0
BANK OF AMERICA TRIPARTY	03/20/26	03/19/26	03/19/26	PURCHASE	125,000,000	16101	0	125,000,000	0
BANK OF AMERICA TRIPARTY	03/23/26	03/20/26	03/20/26	PURCHASE	230,000,000	16101	0	230,000,000	0
BANK OF AMERICA TRIPARTY	03/24/26	03/23/26	03/23/26	PURCHASE	559,000,000	16101	0	559,000,000	0
BANK OF AMERICA TRIPARTY	03/25/26	03/24/26	03/24/26	PURCHASE	880,000,000	16101	0	880,000,000	0
Bank of Nova Scotia Toronto Repo Triparty Overnight Fixed 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
Bank of Nova Scotia Toronto Repo Triparty Overnight Fixed 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TORONTO REPO TRIPARTY OVERNIGHT FIXED 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
Bank of Nova Scotia Toronto Repo Triparty Overnight Fixed 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/03/26	03/02/26	03/02/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/04/26	03/03/26	03/03/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/05/26	03/04/26	03/04/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/06/26	03/05/26	03/05/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/09/26	03/06/26	03/06/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/10/26	03/09/26	03/09/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/11/26	03/10/26	03/10/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/12/26	03/11/26	03/11/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/13/26	03/12/26	03/12/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/16/26	03/13/26	03/13/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/17/26	03/16/26	03/16/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/18/26	03/17/26	03/17/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/19/26	03/18/26	03/18/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/20/26	03/19/26	03/19/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/23/26	03/20/26	03/20/26	PURCHASE	750,000,000	16101	0	750,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/24/26	03/23/26	03/23/26	PURCHASE	500,000,000	16101	0	500,000,000	0
BANK OF NOVA SCOTIA TRIPARTY	03/25/26	03/24/26	03/24/26	PURCHASE	1,500,000,000	16101	0	1,500,000,000	0
Bank of Nova Scotia CDYAN	03/10/27	03/10/26	03/10/26	PURCHASE	50,000,000	16101	0	50,000,000	0
Bank of Nova Scotia CDYAN	03/10/27	03/10/26	03/10/26	PURCHASE	40,000,000	16101	0	40,000,000	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260318	03/18/26	03/11/26	03/11/26	PURCHASE	50,000,000	16101	0	49,969,167	0
BENNINGTON STARK C 0.0 25MAR26 144A	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260407	04/07/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101	0	49,964,028	0
Bennington Stark Capital Co. LLC CPABS4-2 20260407	04/07/26	03/31/26	03/31/26	PURCHASE	16,500,000	16101	0	16,488,129	0
Bennington Stark Capital Co. LLC CPABS4-2 20260407	04/07/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260310	03/10/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260310	03/10/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260310	03/10/26	03/03/26	03/03/26	PURCHASE	30,000,000	16101	0	29,978,417	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260317	03/17/26	03/10/26	03/10/26	PURCHASE	45,000,000	16101	0	44,967,625	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260317	03/17/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260317	03/17/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260318	03/18/26	03/17/26	03/17/26	PURCHASE	50,000,000	16101	0	49,994,861	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260324	03/24/26	03/17/26	03/17/26	PURCHASE	31,500,000	16101	0	31,477,338	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260324	03/24/26	03/17/26	03/17/26	PURCHASE	50,000,000	16101	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260331	03/31/26	03/24/26	03/24/26	PURCHASE	6,500,000	16101	0	6,495,324	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260331	03/31/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260331	03/31/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260401	04/01/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260521	05/21/26	03/26/26	03/26/26	PURCHASE	22,000,000	16101	0	21,866,533	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260521	05/21/26	03/26/26	03/26/26	PURCHASE	50,000,000	16101	0	49,696,667	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260312	03/12/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101	0	49,964,514	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260312	03/12/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101	0	49,964,514	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260312	03/12/26	03/05/26	03/05/26	PURCHASE	36,000,000	16101	0	35,974,450	0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded		Net Amount		Total Real G/L
							Interest Local	Local	Local	Local	
BNG BANK NV FIXED COUPON 0 MATURITY 20260312	03/12/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,964,514	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260312	03/12/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,964,514	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260312	03/12/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,964,514	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260312	03/12/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,964,514	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260324	03/24/26	03/17/26	03/17/26	PURCHASE	20,000,000	16101		0		19,985,747	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260324	03/24/26	03/17/26	03/17/26	PURCHASE	50,000,000	16101		0		49,964,368	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260324	03/24/26	03/17/26	03/17/26	PURCHASE	50,000,000	16101		0		49,964,368	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260324	03/24/26	03/17/26	03/17/26	PURCHASE	50,000,000	16101		0		49,964,368	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	10,000,000	16101		0		9,992,864	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260327	03/27/26	03/20/26	03/20/26	PURCHASE	30,000,000	16101		0		29,978,621	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260331	03/31/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260331	03/31/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260331	03/31/26	03/24/26	03/24/26	PURCHASE	45,000,000	16101		0		44,967,888	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260331	03/31/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101		0		49,964,320	0
BofA Securities Inc.Triparty Repo Overnight Fixed 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	5,000,000	16101		0		5,000,000	0
BofA Securities Inc.Triparty Repo Overnight Fixed 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	5,000,000	16101		0		5,000,000	0
BOFA SECURITIES INC.TRIPARTY REPO OVERNIGHT FIXED 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	5,000,000	16101		0		5,000,000	0
BOFA SECURITIES INC.TRIPARTY REPO OVERNIGHT FIXED 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	5,000,000	16101		0		5,000,000	0
BofA Securities Inc.Triparty Repo Overnight Fixed 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	2,000,000	16101		0		2,000,000	0
Caisse des Depots eCP	06/03/26	03/02/26	03/03/26	PURCHASE	50,000,000	16101		0		49,521,472	0
Caisse des Depots eCP	06/03/26	03/02/26	03/03/26	PURCHASE	50,000,000	16101		0		49,521,472	0
Caisse des Depots eCP	06/03/26	03/02/26	03/03/26	PURCHASE	50,000,000	16101		0		49,521,472	0
Caisse des Depots eCP	06/03/26	03/02/26	03/03/26	PURCHASE	50,000,000	16101		0		49,521,472	0
Caisse des Depots eCP	06/03/26	03/02/26	03/03/26	PURCHASE	50,000,000	16101		0		49,521,472	0
Canadian Imperial BCDYAN	03/12/27	03/12/26	03/12/26	PURCHASE	50,000,000	16101		0		50,000,000	0
Canadian Imperial BCDYAN	03/12/27	03/12/26	03/12/26	PURCHASE	40,000,000	16101		0		40,000,000	0
Canadian Imperial BCDYAN	03/22/27	03/20/26	03/20/26	PURCHASE	50,000,000	16101		0		50,000,000	0
Canadian Imperial BCDYAN	03/22/27	03/20/26	03/20/26	PURCHASE	50,000,000	16101		0		50,000,000	0
Canadian Imperial BCDYAN	03/22/27	03/20/26	03/20/26	PURCHASE	20,000,000	16101		0		20,000,000	0
CHESHAM FIN LTD / CHES 0.00 06MAR26	03/06/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,994,903	0
CHESHAM FIN LTD / CHES 0.00 06MAR26	03/06/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,994,903	0
CHESHAM FIN LTD / CHES 0.00 12MAR26	03/12/26	03/11/26	03/11/26	PURCHASE	20,000,000	16101		0		19,997,961	0
CHESHAM FIN LTD / CHES 0.00 13MAR26	03/13/26	03/06/26	03/06/26	PURCHASE	50,000,000	16101		0		49,964,222	0
CHESHAM FIN LTD / CHES 0.00 19MAR26	03/19/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,994,903	0
CHESHAM FIN LTD / CHES 0.00 19MAR26	03/19/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101		0		49,994,903	0
CHESHAM FIN LTD / CHES 0.00 24MAR26	03/24/26	03/17/26	03/17/26	PURCHASE	50,000,000	16101		0		49,964,125	0
CHESHAM FIN LTD / CHES 0.00 24MAR26	03/24/26	03/23/26	03/23/26	PURCHASE	50,000,000	16101		0		49,994,903	0
CHESHAM FIN LTD / CHES 0.00 27MAR26	03/27/26	03/20/26	03/20/26	PURCHASE	50,000,000	16101		0		49,964,028	0
Chesham Finance LLC Series III CPABS4-2 20260407	04/07/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		49,964,125	0
Chesham Finance LLC Series III CPABS4-2 20260407	04/07/26	03/31/26	03/31/26	PURCHASE	8,000,000	16101		0		7,994,260	0
Chesham Finance LLC Series IV CPABS4-2 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101		0		49,994,903	0
Chesham Finance LLC Series IV CPABS4-2 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101		0		49,994,903	0
Chesham Finance LLC Series IV CPABS4-2 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	50,000,000	16101		0		49,984,709	0
Chesham Finance LLC Series IV CPABS4-2 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	50,000,000	16101		0		49,984,709	0
Chesham Finance LLC Series IV CPABS4-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,994,903	0
Chesham Finance LLC Series IV CPABS4-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,994,903	0
Chesham Finance LLC Series IV CPABS4-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		49,994,903	0
Chesham Finance LLC Series IV CPABS4-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		49,994,903	0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded		Net Amount		Total Real G/L
							Interest Local	Local	Local	Local	
Chesham Finance LLC Series IV CPABS4-2 20260402	04/02/26	03/27/26	03/27/26	PURCHASE	50,000,000	16101	0		49,969,250	0	0
Chesham Finance LLC CPABS4	03/03/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/03/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/10/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101	0		49,964,222	0	0
Chesham Finance LLC CPABS4	03/04/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/04/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/05/26	03/04/26	03/04/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/05/26	03/04/26	03/04/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/09/26	03/06/26	03/06/26	PURCHASE	50,000,000	16101	0		49,984,709	0	0
Chesham Finance LLC CPABS4	03/09/26	03/06/26	03/06/26	PURCHASE	50,000,000	16101	0		49,984,709	0	0
Chesham Finance LLC CPABS4	03/10/26	03/09/26	03/09/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/10/26	03/09/26	03/09/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/11/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/11/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/17/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101	0		49,964,222	0	0
Chesham Finance LLC CPABS4	03/20/26	03/13/26	03/13/26	PURCHASE	50,000,000	16101	0		49,964,222	0	0
Chesham Finance LLC CPABS4	03/20/26	03/19/26	03/19/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/20/26	03/19/26	03/19/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/23/26	03/20/26	03/20/26	PURCHASE	50,000,000	16101	0		49,984,709	0	0
Chesham Finance LLC CPABS4	03/23/26	03/20/26	03/20/26	PURCHASE	50,000,000	16101	0		49,984,709	0	0
Chesham Finance LLC CPABS4	03/31/26	03/24/26	03/24/26	PURCHASE	5,000,000	16101	0		4,996,403	0	0
Chesham Finance LLC CPABS4	03/31/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101	0		49,964,028	0	0
Chesham Finance LLC CPABS4	03/25/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Chesham Finance LLC CPABS4	03/25/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101	0		49,994,903	0	0
Cooperative Rabobank UA TD 20260401	04/01/26	03/25/26	03/25/26	PURCHASE	625,000,000	16101	0		625,000,000	0	0
DREY-GVT CSH-I	08/01/54	02/05/26	02/05/26	PURCHASE	3,010,580	16101	0		3,010,580	0	0
DREY-GVT CSH-I	08/01/54	02/10/26	02/10/26	PURCHASE	5,046,677	16101	0		5,046,677	0	0
DREY-GVT CSH-I	08/01/54	02/13/26	02/13/26	PURCHASE	2,266,541	16101	0		2,266,541	0	0
DREY-GVT CSH-I	08/01/54	02/19/26	02/19/26	PURCHASE	2,880,912	16101	0		2,880,912	0	0
DREY-GVT CSH-I	08/01/54	02/23/26	02/23/26	PURCHASE	3,184,845	16101	0		3,184,845	0	0
DREY-GVT CSH-I	08/01/54	02/25/26	02/25/26	PURCHASE	3,009,096	16101	0		3,009,096	0	0
DREY-GVT CSH-I	08/01/54	03/04/26	03/04/26	PURCHASE	12,077,382	16101	0		12,077,382	0	0
DREY-GVT CSH-I	08/01/54	03/09/26	03/09/26	PURCHASE	3,371,308	16101	0		3,371,308	0	0
DREY-GVT CSH-I	08/01/54	03/10/26	03/10/26	PURCHASE	786,713	16101	0		786,713	0	0
DREY-GVT CSH-I	08/01/54	03/13/26	03/13/26	PURCHASE	1,873,363	16101	0		1,873,363	0	0
DREY-GVT CSH-I	08/01/54	03/24/26	03/24/26	PURCHASE	4,525,426	16101	0		4,525,426	0	0
DREY-GVT CSH-I	08/01/54	03/27/26	03/27/26	PURCHASE	2,068,199	16101	0		2,068,199	0	0
FALCON ASSET FIXED COUPON 0 MATURITY 20260414	04/14/26	03/13/26	03/13/26	PURCHASE	10,000,000	16101	0		9,965,778	0	0
FALCON ASSET FIXED COUPON 0 MATURITY 20260414	04/14/26	03/13/26	03/13/26	PURCHASE	50,000,000	16101	0		49,828,889	0	0
GOTHAM FUNDING FIXED COUPON 0 MATURITY 20260616	06/16/26	03/17/26	03/17/26	PURCHASE	50,000,000	16101	0		49,499,500	0	0
GOTHAM FUNDING FIXED COUPON 0 MATURITY 20260616	06/16/26	03/17/26	03/17/26	PURCHASE	25,000,000	16101	0		24,749,750	0	0
GOTHAM FUNDING FIXED COUPON 0 MATURITY 20260616	06/16/26	03/17/26	03/17/26	PURCHASE	50,000,000	16101	0		49,499,500	0	0
GOTHAM FUNDING FIXED COUPON 0 MATURITY 20260616	06/16/26	03/17/26	03/17/26	PURCHASE	50,000,000	16101	0		49,499,500	0	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	20,000,000	16101	0		19,985,611	0	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101	0		49,964,028	0	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101	0		49,964,028	0	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260325	03/25/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101	0		49,964,028	0	0
Great Bear Funding LLC	03/26/26	03/19/26	03/19/26	PURCHASE	30,000,000	16101	0		29,978,300	0	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	100,000,000	16101	0		100,000,000	0	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	800,000,000	16101	0		800,000,000	0	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	800,000,000	16101	0		800,000,000	0	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	100,000,000	16101	0		100,000,000	0	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	800,000,000	16101	0		800,000,000	0	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	100,000,000	16101	0		100,000,000	0	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	800,000,000	16101	0		800,000,000	0	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	100,000,000	16101	0		100,000,000	0	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260331	04/01/26	03/31/26	03/31/26	PURCHASE	100,000,000	16101	0		100,000,000	0	0
HSBC SECURITIES (USA) INC. REPO TRI PARTY OVER-NIGHT FIXED 20260331	04/01/26	03/31/26	03/31/26	PURCHASE	800,000,000	16101	0		800,000,000	0	0
HSBC TRIPARTY	03/03/26	03/02/26	03/02/26	PURCHASE	100,000,000	16101	0		100,000,000	0	0
HSBC TRIPARTY	03/03/26	03/02/26	03/02/26	PURCHASE	800,000,000	16101	0		800,000,000	0	0
HSBC TRIPARTY	03/03/26	03/02/26	03/02/26	PURCHASE	250,000,000	16101	0		250,000,000	0	0
HSBC TRIPARTY	03/04/26	03/03/26	03/03/26	PURCHASE	100,000,000	16101	0		100,000,000	0	0
HSBC TRIPARTY	03/04/26	03/03/26	03/03/26	PURCHASE	800,000,000	16101	0		800,000,000	0	0
HSBC TRIPARTY	03/05/26	03/04/26	03/04/26	PURCHASE	100,000,000	16101	0		100,000,000	0	0
HSBC TRIPARTY	03/05/26	03/04/26	03/04/26	PURCHASE	800,000,000	16101	0		800,000,000	0	0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded		Net Amount		Total Real G/L
							Interest	Local	Local		
HSBC TRIPARTY	03/06/26	03/05/26	03/05/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/06/26	03/05/26	03/05/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/09/26	03/06/26	03/06/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/09/26	03/06/26	03/06/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/10/26	03/09/26	03/09/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/10/26	03/09/26	03/09/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/11/26	03/10/26	03/10/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/11/26	03/10/26	03/10/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/12/26	03/11/26	03/11/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/12/26	03/11/26	03/11/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/13/26	03/12/26	03/12/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/13/26	03/12/26	03/12/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/16/26	03/13/26	03/13/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/16/26	03/13/26	03/13/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/16/26	03/13/26	03/13/26	PURCHASE	414,000,000	16101	0	0	414,000,000	0	
HSBC TRIPARTY	03/17/26	03/16/26	03/16/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/17/26	03/16/26	03/16/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/17/26	03/16/26	03/16/26	PURCHASE	300,000,000	16101	0	0	300,000,000	0	
HSBC TRIPARTY	03/18/26	03/17/26	03/17/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/18/26	03/17/26	03/17/26	PURCHASE	1,200,000,000	16101	0	0	1,200,000,000	0	
HSBC TRIPARTY	03/19/26	03/18/26	03/18/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/19/26	03/18/26	03/18/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/20/26	03/19/26	03/19/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/20/26	03/19/26	03/19/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	
HSBC TRIPARTY	03/23/26	03/20/26	03/20/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/23/26	03/20/26	03/20/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/24/26	03/23/26	03/23/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/24/26	03/23/26	03/23/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
HSBC TRIPARTY	03/25/26	03/24/26	03/24/26	PURCHASE	100,000,000	16101	0	0	100,000,000	0	
HSBC TRIPARTY	03/25/26	03/24/26	03/24/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	
JUPITER SEC CO FIXED COUPON 0 MATURITY 20260413	04/13/26	03/13/26	03/13/26	PURCHASE	40,000,000	16101	0	0	39,867,389	0	
La Fayette Asset SeCPABS4	06/24/26	03/24/26	03/24/26	PURCHASE	25,000,000	16101	0	0	24,745,722	0	
LA FAYETTE ASSET SECUR 0.00 23JUN26	06/23/26	03/18/26	03/18/26	PURCHASE	45,000,000	16101	0	0	44,519,850	0	
LION BAY FDG DAC DISC 0.00 23MAR26	03/23/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	0	49,964,028	0	
LION BAY FUND FIXED COUPON 0 MATURITY 20260309	03/09/26	03/02/26	03/02/26	PURCHASE	4,000,000	16101	0	0	3,997,122	0	
LION BAY FUND FIXED COUPON 0 MATURITY 20260316	03/16/26	03/09/26	03/09/26	PURCHASE	50,000,000	16101	0	0	49,964,028	0	
LION BAY FUND FIXED COUPON 0 MATURITY 20260324	03/24/26	03/23/26	03/23/26	PURCHASE	20,000,000	16101	0	0	19,997,967	0	
LMA AMERICAS LLC FIXED COUPON 0 MATURITY 20260610	06/10/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101	0	0	49,479,167	0	
LMA AMERICAS LLC FIXED COUPON 0 MATURITY 20260610	06/10/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101	0	0	49,479,167	0	
LMA AMERICAS LLC FIXED COUPON 0 MATURITY 20260610	06/10/26	03/02/26	03/02/26	PURCHASE	2,300,000	16101	0	0	2,276,042	0	
Longship Funding LLC CPABS4-2 20260401	04/01/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101	0	0	49,964,125	0	
Longship Funding LLC CPABS4-2 20260401	04/01/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101	0	0	49,964,125	0	
Longship Funding LLC CPABS4-2 20260401	04/01/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101	0	0	49,964,125	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260312	03/12/26	03/11/26	03/11/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260312	03/12/26	03/11/26	03/11/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260312	03/12/26	03/11/26	03/11/26	PURCHASE	10,500,000	16101	0	0	10,498,938	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260312	03/12/26	03/11/26	03/11/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260317	03/17/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	0	49,994,889	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260318	03/18/26	03/17/26	03/17/26	PURCHASE	50,000,000	16101	0	0	49,994,917	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260319	03/19/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101	0	0	49,994,917	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260319	03/19/26	03/18/26	03/18/26	PURCHASE	50,000,000	16101	0	0	49,994,917	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260320	03/20/26	03/19/26	03/19/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260324	03/24/26	03/23/26	03/23/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260324	03/24/26	03/23/26	03/23/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260325	03/25/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260325	03/25/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
Matchpoint Finance CPABS4	03/23/26	03/20/26	03/20/26	PURCHASE	50,000,000	16101	0	0	49,984,834	0	
Matchpoint Finance CPABS4	03/23/26	03/20/26	03/20/26	PURCHASE	50,000,000	16101	0	0	49,984,834	0	
Matchpoint Finance plc CPABS4-2 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
Matchpoint Finance plc CPABS4-2 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
Matchpoint Finance plc CPABS4-2 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
Matchpoint Finance plc CPABS4-2 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	
Matchpoint Finance plc CPABS4-2 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	50,000,000	16101	0	0	49,984,834	0	
Matchpoint Finance plc CPABS4-2 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	50,000,000	16101	0	0	49,984,834	0	
Matchpoint Finance plc CPABS4-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded		Net Amount		Total Real G/L
							Interest	Local	Local	Local	
Matchpoint Finance plc CPABSA-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101	0	0	49,994,945	0	0
Matchpoint Finance plc CPABSA-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	25,000,000	16101	0	0	24,997,472	0	0
Matchpoint Finance plc CPABSA-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	25,000,000	16101	0	0	24,997,472	0	0
Matchpoint Finance plc CPABSA-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101	0	0	49,994,944	0	0
Matchpoint Finance plc CPABSA-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101	0	0	49,994,944	0	0
Mizuho Bank Ltd.TD 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	805,000,000	16101	0	0	805,000,000	0	0
MIZUHO BANK- LTD.	03/09/26	03/06/26	03/06/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO BANK- LTD.	03/13/26	03/12/26	03/12/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	0
MIZUHO BANK- LTD.	03/18/26	03/17/26	03/17/26	PURCHASE	250,000,000	16101	0	0	250,000,000	0	0
MIZUHO BANK- LTD.	03/19/26	03/18/26	03/18/26	PURCHASE	340,000,000	16101	0	0	340,000,000	0	0
MIZUHO BANK- LTD.	03/20/26	03/19/26	03/19/26	PURCHASE	815,000,000	16101	0	0	815,000,000	0	0
MIZUHO BANK- LTD.	03/23/26	03/20/26	03/20/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	0
MIZUHO BANK- LTD.	03/24/26	03/23/26	03/23/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	0
MIZUHO BANK- LTD.	03/25/26	03/24/26	03/24/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	0
MIZUHO BK LTD NEW YORK BRH 18JUN26	06/18/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101	0	0	50,000,000	0	0
MIZUHO BK LTD NEW YORK BRH 18JUN26	06/18/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101	0	0	50,000,000	0	0
MIZUHO BK LTD NEW YORK BRH 18JUN26	06/18/26	03/05/26	03/05/26	PURCHASE	40,000,000	16101	0	0	40,000,000	0	0
Mizuho Securities USA Inc. - REPO TRIPARTY OVER-NIGHT FIXED 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
Mizuho Securities USA Inc. - REPO TRIPARTY OVER-NIGHT FIXED 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO SECURITIES USA INC. - REPO TRIPARTY OVERNIGHT FIXED 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
Mizuho Securities USA Inc. - REPO TRIPARTY OVER-NIGHT FIXED 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/03/26	03/02/26	03/02/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/04/26	03/03/26	03/03/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/05/26	03/04/26	03/04/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/06/26	03/05/26	03/05/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/09/26	03/06/26	03/06/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/10/26	03/09/26	03/09/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/11/26	03/10/26	03/10/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/12/26	03/11/26	03/11/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/13/26	03/12/26	03/12/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/16/26	03/13/26	03/13/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/17/26	03/16/26	03/16/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/18/26	03/17/26	03/17/26	PURCHASE	700,000,000	16101	0	0	700,000,000	0	0
MIZUHO TRIPARTY	03/19/26	03/18/26	03/18/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/20/26	03/19/26	03/19/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/23/26	03/20/26	03/20/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/24/26	03/23/26	03/23/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
MIZUHO TRIPARTY	03/25/26	03/24/26	03/24/26	PURCHASE	400,000,000	16101	0	0	400,000,000	0	0
NORDEA BANK ABP	03/20/26	03/19/26	03/19/26	PURCHASE	1,300,000,000	16101	0	0	1,300,000,000	0	0
NORDEA BANK ABP	03/23/26	03/20/26	03/20/26	PURCHASE	1,350,000,000	16101	0	0	1,350,000,000	0	0
NORDEA BANK ABP	03/24/26	03/23/26	03/23/26	PURCHASE	1,350,000,000	16101	0	0	1,350,000,000	0	0
Paradelle Funding LCPABSA	03/19/27	03/19/26	03/19/26	PURCHASE	50,000,000	16101	0	0	47,972,222	0	0
Paradelle Funding LCPABSA	03/19/27	03/19/26	03/19/26	PURCHASE	50,000,000	16101	0	0	47,972,222	0	0
Paradelle Funding LCPABSA	03/19/27	03/19/26	03/19/26	PURCHASE	50,000,000	16101	0	0	47,972,222	0	0
PARK AVE COLL FLOATING COUPON 3.98000 MATU-RITY 20261001	10/01/26	03/31/26	04/01/26	PURCHASE	50,000,000	16101	0	0	50,000,000	0	0
PARK AVE COLL FLOATING COUPON 3.98000 MATU-RITY 20261001	10/01/26	03/31/26	04/01/26	PURCHASE	21,000,000	16101	0	0	21,000,000	0	0
PARK AVE COLL FLOATING COUPON 3.98000 MATU-RITY 20261001	10/01/26	03/31/26	04/01/26	PURCHASE	50,000,000	16101	0	0	50,000,000	0	0
PODIUM FND TRU FIXED COUPON 0 MATURITY 20260528	05/28/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101	0	0	49,550,889	0	0
PODIUM FND TRU FIXED COUPON 0 MATURITY 20260528	05/28/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101	0	0	49,550,889	0	0
RABOBANK NEW YORK	03/10/26	03/03/26	03/03/26	PURCHASE	950,000,000	16101	0	0	950,000,000	0	0
RABOBANK NEW YORK	03/11/26	03/04/26	03/04/26	PURCHASE	625,000,000	16101	0	0	625,000,000	0	0
RABOBANK NEW YORK	03/17/26	03/10/26	03/10/26	PURCHASE	950,000,000	16101	0	0	950,000,000	0	0
RABOBANK NEW YORK	03/18/26	03/11/26	03/11/26	PURCHASE	600,000,000	16101	0	0	600,000,000	0	0
RABOBANK NEW YORK	03/24/26	03/17/26	03/17/26	PURCHASE	975,000,000	16101	0	0	975,000,000	0	0
RABOBANK NEW YORK	03/25/26	03/18/26	03/18/26	PURCHASE	600,000,000	16101	0	0	600,000,000	0	0
RABOBANK NEW YORK	03/31/26	03/24/26	03/24/26	PURCHASE	950,000,000	16101	0	0	950,000,000	0	0
RABOBANK NEW YORK	04/07/26	03/31/26	03/31/26	PURCHASE	900,000,000	16101	0	0	900,000,000	0	0
RIDGEFIELD A1 FIXED COUPON 0 MATURITY 20260626	06/26/26	03/19/26	03/19/26	PURCHASE	50,000,000	16101	0	0	49,455,500	0	0
RIDGEFIELD A1 FIXED COUPON 0 MATURITY 20260626	06/26/26	03/19/26	03/19/26	PURCHASE	50,000,000	16101	0	0	49,455,500	0	0
RIDGEFIELD A1 FIXED COUPON 0 MATURITY 20260626	06/26/26	03/19/26	03/19/26	PURCHASE	50,000,000	16101	0	0	49,455,500	0	0
RIDGEFIELD A1 FIXED COUPON 0 MATURITY 20260626	06/26/26	03/19/26	03/19/26	PURCHASE	50,000,000	16101	0	0	49,455,500	0	0
ROYAL BANK OF CANADA	03/03/26	03/02/26	03/02/26	PURCHASE	700,000,000	16101	0	0	700,000,000	0	0
ROYAL BANK OF CANADA	03/04/26	03/03/26	03/03/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	0
ROYAL BANK OF CANADA	03/05/26	03/04/26	03/04/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	0
ROYAL BANK OF CANADA	03/06/26	03/05/26	03/05/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	0
ROYAL BANK OF CANADA	03/09/26	03/06/26	03/06/26	PURCHASE	800,000,000	16101	0	0	800,000,000	0	0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded Interest Local	Net Amount Local	Total Real G/L
ROYAL BANK OF CANADA	03/10/26	03/09/26	03/09/26	PURCHASE	800,000,000	16101	0	800,000,000	0
ROYAL BANK OF CANADA	03/11/26	03/10/26	03/10/26	PURCHASE	800,000,000	16101	0	800,000,000	0
ROYAL BANK OF CANADA	03/12/26	03/11/26	03/11/26	PURCHASE	800,000,000	16101	0	800,000,000	0
ROYAL BANK OF CANADA	03/13/26	03/12/26	03/12/26	PURCHASE	700,000,000	16101	0	700,000,000	0
ROYAL BANK OF CANADA	03/16/26	03/13/26	03/13/26	PURCHASE	800,000,000	16101	0	800,000,000	0
ROYAL BANK OF CANADA	03/17/26	03/16/26	03/16/26	PURCHASE	850,000,000	16101	0	850,000,000	0
ROYAL BANK OF CANADA	03/19/26	03/18/26	03/18/26	PURCHASE	750,000,000	16101	0	750,000,000	0
ROYAL BANK OF CANADA	03/20/26	03/19/26	03/19/26	PURCHASE	750,000,000	16101	0	750,000,000	0
ROYAL BANK OF CANADA	03/23/26	03/20/26	03/20/26	PURCHASE	750,000,000	16101	0	750,000,000	0
ROYAL BANK OF CANADA	03/24/26	03/23/26	03/23/26	PURCHASE	750,000,000	16101	0	750,000,000	0
ROYAL BANK OF CANADA	03/25/26	03/24/26	03/24/26	PURCHASE	750,000,000	16101	0	750,000,000	0
Royal Bank of Canada Toronto TD 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	750,000,000	16101	0	750,000,000	0
Royal Bank of Canada Toronto TD 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	750,000,000	16101	0	750,000,000	0
Royal Bank of Canada Toronto TD 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	750,000,000	16101	0	750,000,000	0
Royal Bank of Canada Toronto TD 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	750,000,000	16101	0	750,000,000	0
Royal Bank of Canada Toronto TD 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	750,000,000	16101	0	750,000,000	0
ROYAL BK CDA DISC COML 0.00 11MAR27	03/11/27	03/12/26	03/12/26	PURCHASE	50,000,000	16101	0	48,056,139	0
ROYAL BK CDA DISC COML 0.00 11MAR27	03/11/27	03/12/26	03/12/26	PURCHASE	50,000,000	16101	0	48,056,139	0
ROYAL BK CDA N Y BRH INSTL 12MAR27	03/12/27	03/12/26	03/12/26	PURCHASE	10,000,000	16101	0	10,000,000	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260323	03/23/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	49,964,028	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260323	03/23/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	49,964,028	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260323	03/23/26	03/16/26	03/16/26	PURCHASE	15,000,000	16101	0	14,989,208	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260407	04/07/26	03/18/26	03/19/26	PURCHASE	50,000,000	16101	0	49,901,042	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260407	04/07/26	03/18/26	03/19/26	PURCHASE	50,000,000	16101	0	49,901,042	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260407	04/07/26	03/18/26	03/19/26	PURCHASE	10,000,000	16101	0	9,980,208	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260407	04/07/26	03/18/26	03/19/26	PURCHASE	50,000,000	16101	0	49,901,042	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260611	06/11/26	03/05/26	03/05/26	PURCHASE	20,000,000	16101	0	19,793,656	0
SHEFFIELD RECEIV FIXED COUPON 0 MATURITY 20260611	06/11/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101	0	49,484,139	0
Sheffield Receivab/CPABS4	06/16/26	03/23/26	03/23/26	PURCHASE	50,000,000	16101	0	49,532,500	0
Sheffield Receivab/CPABS4	06/16/26	03/23/26	03/23/26	PURCHASE	14,000,000	16101	0	13,869,100	0
Sheffield Receivab/CPABS4	06/16/26	03/23/26	03/23/26	PURCHASE	50,000,000	16101	0	49,532,500	0
Sheffield Receivab/CPABS4	06/16/26	03/23/26	03/23/26	PURCHASE	50,000,000	16101	0	49,532,500	0
STARBIRD FDG CORP DISC 0.0 17MAR26	03/17/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	49,994,889	0
STARBIRD FDG CORP DISC 0.0 17MAR26	03/17/26	03/16/26	03/16/26	PURCHASE	24,000,000	16101	0	23,997,533	0
STARBIRD FDG CORP DISC 0.0 17MAR26	03/17/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	49,994,861	0
STARBIRD FDG CORP DISC 0.0 17MAR26	03/17/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	49,994,889	0
STARBIRD FDG CORP DISC 0.0 17MAR26	03/17/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	49,994,861	0
STARBIRD FDG CORP DISC 0.0 17MAR26	03/17/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	49,994,889	0
STARBIRD FDG CORP DISC 0.0 17MAR26	03/17/26	03/16/26	03/16/26	PURCHASE	50,000,000	16101	0	49,994,861	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260303	03/03/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260303	03/03/26	03/02/26	03/02/26	PURCHASE	50,000,000	16101	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260305	03/05/26	03/04/26	03/04/26	PURCHASE	50,000,000	16101	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260305	03/05/26	03/04/26	03/04/26	PURCHASE	50,000,000	16101	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260305	03/05/26	03/04/26	03/04/26	PURCHASE	50,000,000	16101	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260305	03/05/26	03/04/26	03/04/26	PURCHASE	50,000,000	16101	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260309	03/09/26	03/06/26	03/06/26	PURCHASE	50,000,000	16101	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260309	03/09/26	03/06/26	03/06/26	PURCHASE	50,000,000	16101	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260309	03/09/26	03/06/26	03/06/26	PURCHASE	50,000,000	16101	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260309	03/09/26	03/06/26	03/06/26	PURCHASE	50,000,000	16101	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260309	03/09/26	03/06/26	03/06/26	PURCHASE	50,000,000	16101	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260310	03/10/26	03/09/26	03/09/26	PURCHASE	50,000,000	16101	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260310	03/10/26	03/09/26	03/09/26	PURCHASE	50,000,000	16101	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260310	03/10/26	03/09/26	03/09/26	PURCHASE	50,000,000	16101	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260310	03/10/26	03/09/26	03/09/26	PURCHASE	50,000,000	16101	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260311	03/11/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101	0	49,994,945	0

TRADING ACTIVITY FOR MARCH 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Account	Traded		Net Amount		Total Real G/L
							Interest	Local	Local	Local	
STARBUCK FDG FIXED COUPON 0 MATURITY 20260325	03/25/26	03/24/26	03/24/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp	03/04/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp	03/04/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp	03/04/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp	03/04/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp	03/04/26	03/03/26	03/03/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp	03/06/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp	03/06/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp	03/06/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp	03/06/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp	03/06/26	03/05/26	03/05/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	25,000,000	16101		0		24,997,472	0
Starbird Funding Corp. CPABS4-2 20260326	03/26/26	03/25/26	03/25/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260327	03/27/26	03/26/26	03/26/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	50,000,000	16101		0		49,984,834	0
Starbird Funding Corp. CPABS4-2 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	50,000,000	16101		0		49,984,834	0
Starbird Funding Corp. CPABS4-2 20260330	03/30/26	03/27/26	03/27/26	PURCHASE	50,000,000	16101		0		49,984,834	0
Starbird Funding Corp. CPABS4-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	25,000,000	16101		0		24,997,472	0
Starbird Funding Corp. CPABS4-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260331	03/31/26	03/30/26	03/30/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	27,000,000	16101		0		26,997,270	0
Starbird Funding Corp. CPABS4-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Starbird Funding Corp. CPABS4-2 20260401	04/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		49,994,945	0
Sumitomo Mitsui TruCDYAN	06/03/26	03/04/26	03/05/26	PURCHASE	50,000,000	16101		0		50,000,000	0
Sumitomo Mitsui TruCDYAN	06/03/26	03/04/26	03/05/26	PURCHASE	40,000,000	16101		0		40,000,000	0
Sumitomo Mitsui TruCDYAN	06/03/26	03/04/26	03/05/26	PURCHASE	50,000,000	16101		0		50,000,000	0
Sumitomo Mitsui TruCDYAN	06/10/26	03/10/26	03/11/26	PURCHASE	50,000,000	16101		0		50,000,000	0
Sumitomo Mitsui TruCDYAN	06/10/26	03/10/26	03/11/26	PURCHASE	5,000,000	16101		0		5,000,000	0
Sumitomo Mitsui TruCDYAN	06/10/26	03/10/26	03/11/26	PURCHASE	50,000,000	16101		0		50,000,000	0
Sumitomo Mitsui TruECD	06/15/26	03/11/26	03/13/26	PURCHASE	180,000,000	16101		0		180,000,000	0
THUNDER BAY FD L FLOATING COUPON 3.96000 MATURITY 20261221	12/21/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101		0		50,000,000	0
Toronto Dominion Bank CP4-2 20270324	03/24/27	03/27/26	03/27/26	PURCHASE	50,000,000	16101		0		47,951,181	0
TOYOTA CRED PR FIXED COUPON 0 MATURITY 20261117	11/17/26	03/12/26	03/12/26	PURCHASE	45,000,000	16101		0		43,768,750	0
TOYOTA CRED PR FIXED COUPON 0 MATURITY 20261123	11/23/26	03/02/26	03/02/26	PURCHASE	15,000,000	16101		0		14,585,483	0
Truist Bank CD 20260601	06/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		50,000,000	0
Truist Bank CD 20260601	06/01/26	03/31/26	03/31/26	PURCHASE	50,000,000	16101		0		50,000,000	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260311	03/11/26	03/10/26	03/10/26	PURCHASE	10,000,000	16101		0		9,998,972	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260311	03/11/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101		0		49,994,861	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260313	03/13/26	03/10/26	03/10/26	PURCHASE	20,000,000	16101		0		19,993,817	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260313	03/13/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101		0		49,984,542	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260313	03/13/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101		0		49,984,542	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260313	03/13/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101		0		49,984,542	0
VICTORY REC FIXED COUPON 0 MATURITY 20260317	03/17/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101		0		49,964,125	0
VICTORY REC FIXED COUPON 0 MATURITY 20260317	03/17/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101		0		49,964,125	0
VICTORY REC FIXED COUPON 0 MATURITY 20260317	03/17/26	03/10/26	03/10/26	PURCHASE	50,000,000	16101		0		49,964,125	0
DREY-GVT CSH-I	08/01/54	02/06/26	02/06/26	SELL	2,290,799	16101		0		2,290,799	0
DREY-GVT CSH-I	08/01/54	02/09/26	02/09/26	SELL	719,781	16101		0		719,781	0
DREY-GVT CSH-I	08/01/54	02/11/26	02/11/26	SELL	5,046,677	16101		0		5,046,677	0
DREY-GVT CSH-I	08/01/54	02/17/26	02/17/26	SELL	2,266,541	16101		0		2,266,541	0
DREY-GVT CSH-I	08/01/54	02/20/26	02/20/26	SELL	2,880,912	16101		0		2,880,912	0
DREY-GVT CSH-I	08/01/54	02/24/26	02/24/26	SELL	3,184,845	16101		0		3,184,845	0
DREY-GVT CSH-I	08/01/54	02/26/26	02/26/26	SELL	3,009,096	16101		0		3,009,096	0
DREY-GVT CSH-I	08/01/54	03/05/26	03/05/26	SELL	12,077,382	16101		0		12,077,382	0
DREY-GVT CSH-I	08/01/54	03/11/26	03/11/26	SELL	994,965	16101		0		994,965	0
DREY-GVT CSH-I	08/01/54	03/12/26	03/12/26	SELL	3,163,056	16101		0		3,163,056	0
DREY-GVT CSH-I	08/01/54	03/16/26	03/16/26	SELL	1,873,363	16101		0		1,873,363	0
DREY-GVT CSH-I	08/01/54	03/25/26	03/25/26	SELL	1,940,909	16101		0		1,940,909	0
DREY-GVT CSH-I	08/01/54	03/26/26	03/26/26	SELL	2,584,518	16101		0		2,584,518	0
DREY-GVT CSH-I	08/01/54	03/30/26	03/30/26	SELL	2,068,199	16101		0		2,068,199	0
								0		324,700,013,787	0



1801 Hermitage Boulevard, Suite 100
Tallahassee, Florida 32308
(850) 488-4406

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Our mission is to provide superior investment management and trust services by proactively and comprehensively managing risk and adhering to the highest ethical, fiduciary, and professional standards.

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